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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

National Interstate Insurance Company

NAIC Group Code 0084 (Current) 0084 (Prior) NAIC Company Code 32620 Employer's ID Number 34-1607395

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH
Country of Domicile United States of America

Incorporated/Organized 02/10/1989 Commenced Business 03/28/1989

Statutory Home Office 3250 Interstate Drive (Street and Number), Richfield, OH, US 44286 (City or Town, State, Country and Zip Code)

Main Administrative Office 3250 Interstate Drive (Street and Number)
Richfield, OH, US 44286 (City or Town, State, Country and Zip Code), 330-659-8900 (Area Code) (Telephone Number)

Mail Address 3250 Interstate Drive (Street and Number or P.O. Box), Richfield, OH, US 44286 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3250 Interstate Drive (Street and Number)
Richfield, OH, US 44286 (City or Town, State, Country and Zip Code), 330-659-8900 (Area Code) (Telephone Number)

Internet Website Address www.natl.com

Statutory Statement Contact Leah Marie Blazek (Name), 330-659-8900-5498 (Area Code) (Telephone Number)
Leah.Blazek@natl.com (E-mail Address), 330-659-8904 (FAX Number)

OFFICERS

President	Shawn Vincent Los	Senior VP, Chief Financial Officer, & Treasurer	Julie Ann McGraw
Secretary	Matthew David Felvus	Senior Vice President	George Olaf Skuggen

OTHER

Chris Edward Mikolay, Senior Vice President	Stephen Edward Winborn, Senior Vice President	James Allan Parks, VP, Chief Underwriting Officer
Gary Norman Monda, VP, Chief Investment Officer, & Assistant Treasurer	Scott Edward Noerr, Senior Vice President, Chief Information Officer	Daniel Mark Keenan, Vice President
Robert Jude Zbacnik, Assistant Treasurer	Magdalena Franziska Kulik Grossman, Chief Compliance Officer	Stephen Charles Beraha, Assistant Secretary
Anthony Gerald Prinzo, Vice President	Jonathan Douglas Hicks, Assistant Vice President	Colleen Frances Shepherd, Vice President
James Wesley Davis #, Assistant Vice President	Janice Induni Shee, Assistant Vice President	David Bernard Slisz, Assistant Vice President
Keith Raymond Boyle, Assistant Vice President	Jeannine Eileen Novak, Vice President	Brad Thomas Foust #, Vice President
Michael Joseph Heramb #, Vice President	Andrew Carlos Suvak #, Vice President	Scott Michael Clough, Assistant Vice President
Joshua Lee Stoll, Assistant Vice President	Michael Anthony Wilson, Assistant Vice President	Alecia Marie Brace, Assistant Vice President
Timothy Allen Brewster Jr., Assistant Vice President	Lauren Rachael Fronczek, Assistant Vice President	Michael Joseph Winchell, Assistant Vice President
Leah Marie Blazek, Assistant Vice President	Bryan Fredrick Currie, Assistant Vice President	Tracy Lyn Hicks, Assistant Vice President
Mary Kristin Taliaferro, Assistant Vice President	Matthew John Stevens, Assistant Treasurer	

DIRECTORS OR TRUSTEES

Michelle Ann Gillis	Michael Eugene Sullivan Jr.	Anthony Joseph Mercurio
David Lawrence Thompson Jr.	Brian Scott Hertzman	

State of Ohio
County of Summit SS

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Shawn Vincent Los	Matthew David Felvus	Julie Ann McGraw
President	Secretary	Senior VP, Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 16th day of February, 2024

a. Is this an original filing? .... Yes [X] No [ ]
b. If no,
1. State the amendment number........
2. Date filed ....
3. Number of pages attached...........

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	13,615,816	0.929	13,615,816	0	13,615,816	0.930
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	332,928	0.023	332,928	0	332,928	0.023
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	59,859,003	4.083	59,859,003	0	59,859,003	4.090
1.06 Industrial and miscellaneous	943,285,298	64.338	943,285,298	0	943,285,298	64.455
1.07 Hybrid securities	121,205	0.008	121,205	0	121,205	0.008
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	14,210,882	0.969	14,210,882	0	14,210,882	0.971
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	1,031,425,132	70.349	1,031,425,132	0	1,031,425,132	70.478
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	21,564,450	1.471	21,564,450	0	21,564,450	1.474
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	21,564,450	1.471	21,564,450	0	21,564,450	1.474
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	5,494,838	0.375	5,494,838	0	5,494,838	0.375
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	276,853,518	18.883	274,181,159	0	274,181,159	18.735
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	282,348,356	19.258	279,675,997	0	279,675,997	19.110
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	27,500,000	1.876	27,500,000	0	27,500,000	1.879
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	27,500,000	1.876	27,500,000	0	27,500,000	1.879
5. Real estate (Schedule A):						
5.01 Properties occupied by company	34,387,400	2.345	34,387,400	0	34,387,400	2.350
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	34,387,400	2.345	34,387,400	0	34,387,400	2.350
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	49,416,554	3.370	49,416,554	0	49,416,554	3.377
6.02 Cash equivalents (Schedule E, Part 2)	16,046,324	1.094	16,046,324	0	16,046,324	1.096
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	65,462,878	4.465	65,462,878	0	65,462,878	4.473
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	119,120	0.008	119,120	0	119,120	0.008
9. Other invested assets (Schedule BA)	3,331,414	0.227	3,331,414	0	3,331,414	0.228
10. Receivables for securities	12,510	0.001	12,510	0	12,510	0.001
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	1,466,151,259	100.000	1,463,478,900	0	1,463,478,900	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		35,526,822
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	95,702	95,702
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,235,124	
	8.2 Totals, Part 3, Column 9	0	1,235,124
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		34,387,400
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		34,387,400

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		27,500,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		27,500,000
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		27,500,000
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		27,500,000

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		8,988,725
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	30,195	30,195
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		73,032
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(2,094,124)	
	5.2 Totals, Part 3, Column 9	57,440	(2,036,684)
6.	Total gain (loss) on disposals, Part 3, Column 19		2,379,436
7.	Deduct amounts received on disposals, Part 3, Column 16		5,809,648
8.	Deduct amortization of premium and depreciation		166,367
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	124,219	
	10.2 Totals, Part 3, Column 11	3,055	127,275
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,331,414
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		3,331,414

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,256,058,053
2.	Cost of bonds and stocks acquired, Part 3, Column 7		237,352,309
3.	Accrual of discount		4,051,969
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(1,119,877)	
	4.2. Part 2, Section 1, Column 15	19,973	
	4.3. Part 2, Section 2, Column 13	32,132,491	
	4.4. Part 4, Column 11	(167,895)	30,864,692
5.	Total gain (loss) on disposals, Part 4, Column 19		(2,990,580)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		188,976,645
7.	Deduct amortization of premium		578,913
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	102,058	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	338,387	
	9.4. Part 4, Column 13	2,504	442,949
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,335,337,938
12.	Deduct total nonadmitted amounts		2,672,359
13.	Statement value at end of current period (Line 11 minus Line 12)		1,332,665,579

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	13,615,816	13,826,096	13,931,143	10,340,124
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	13,615,816	13,826,096	13,931,143	10,340,124
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	332,928	324,015	349,911	325,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	59,859,003	57,442,424	60,379,317	59,231,351
Industrial and Miscellaneous, SVO	8.	United States	753,626,437	724,421,676	753,228,294	771,426,885
Identified Funds, Unaffiliated Bank	9.	Canada	6,838,429	6,990,248	6,720,887	7,819,169
Loans, Unaffiliated Certificates of	10.	Other Countries	197,152,519	195,543,669	196,280,214	201,503,697
Deposit and Hybrid Securities (unaffiliated)	11.	Totals	957,617,385	926,955,593	956,229,395	980,749,751
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	1,031,425,132	998,548,128	1,030,889,767	1,050,646,225
PREFERRED STOCKS	14.	United States	20,750,700	20,750,700	22,009,826	
Industrial and Miscellaneous	15.	Canada	0	0	0	
(unaffiliated)	16.	Other Countries	813,750	813,750	1,000,000	
	17.	Totals	21,564,450	21,564,450	23,009,826	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	21,564,450	21,564,450	23,009,826	
COMMON STOCKS	20.	United States	4,540,738	4,540,738	2,793,446	
Industrial and Miscellaneous	21.	Canada	0	0	0	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	954,100	954,100	357,365	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	5,494,838	5,494,838	3,150,811	
Parent, Subsidiaries and Affiliates	24.	Totals	276,853,518	276,853,518	165,068,644	
	25.	Total Common Stocks	282,348,356	282,348,356	168,219,454	
	26.	Total Stocks	303,912,806	303,912,806	191,229,280	
	27.	Total Bonds and Stocks	1,335,337,938	1,302,460,934	1,222,119,048	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,511,160	9,413,238	636,801	1,245,756	808,861	XXX	13,615,816	1.3	13,005,955	1.3	13,615,816	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	1,511,160	9,413,238	636,801	1,245,756	808,861	XXX	13,615,816	1.3	13,005,955	1.3	13,615,816	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	332,928	XXX	332,928	0.0	1,391,021	0.1	332,928	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	332,928	XXX	332,928	0.0	1,391,021	0.1	332,928	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,410,084	15,072,022	6,393,710	12,560,390	21,422,797	XXX	59,859,003	5.8	87,884,239	8.9	59,859,003	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	4,410,084	15,072,022	6,393,710	12,560,390	21,422,797	XXX	59,859,003	5.8	87,884,239	8.9	59,859,003	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	105,735,235	396,750,869	106,899,347	34,369,366	12,964,910	XXX	656,719,726	63.7	659,195,089	66.9	77,559,205	579,160,521
6.2 NAIC 2	15,727,222	192,264,193	64,341,519	2,814,313	574,932	XXX	275,722,179	26.7	207,024,108	21.0	124,645,041	151,077,139
6.3 NAIC 3	122,656	8,340,765	1,199,406	0	0	XXX	9,662,827	0.9	10,200,954	1.0	6,690,157	2,972,669
6.4 NAIC 4	21,263	63,719	13,647	0	0	XXX	98,629	0.0	369,188	0.0	0	98,629
6.5 NAIC 5	439,200	25,955	2	413,366	3	XXX	878,526	0.1	805,566	0.1	0	878,526
6.6 NAIC 6	42,956	102,034	49,264	9,156	0	XXX	203,411	0.0	0	0.0	203,411	0
6.7 Totals	122,088,533	597,547,535	172,503,185	37,606,201	13,539,845	XXX	943,285,298	91.5	877,594,905	89.1	209,097,814	734,187,484
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	121,205	0	0	0	XXX	121,205	0.0	121,205	0.0	121,205	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	121,205	0	0	0	XXX	121,205	0.0	121,205	0.0	121,205	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	803,609	0	0	0	XXX	803,609	0.1	1,005,697	0.1	0	803,609
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	13,407,273	0	0	0	XXX	13,407,273	1.3	3,991,411	0.4	7,897,340	5,509,933
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	14,210,882	0	0	0	XXX	14,210,882	1.4	4,997,108	0.5	7,897,340	6,313,542
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 111,656,479	421,236,129	113,929,857	48,175,512	35,529,496	0	730,527,473	70.8	XXX	XXX	151,366,952	579,160,521
12.2 NAIC 2	(d) 15,727,222	193,189,006	64,341,519	2,814,313	574,932	0	276,646,993	26.8	XXX	XXX	124,766,246	151,880,748
12.3 NAIC 3	(d) 122,656	8,340,765	1,199,406	0	0	0	9,662,827	0.9	XXX	XXX	6,690,157	2,972,669
12.4 NAIC 4	(d) 21,263	13,470,992	13,647	0	0	0	13,505,903	1.3	XXX	XXX	7,897,340	5,608,563
12.5 NAIC 5	(d) 439,200	25,955	2	413,366	3	0	(c) 878,526	0.1	XXX	XXX	0	878,526
12.6 NAIC 6	(d) 42,956	102,034	49,264	9,156	0	0	(c) 203,411	0.0	XXX	XXX	203,411	0
12.7 Totals	128,009,777	636,364,882	179,533,696	51,412,347	36,104,431	0	(b) 1,031,425,132	100.0	XXX	XXX	290,924,106	740,501,026
12.8 Line 12.7 as a % of Col. 7	12.4	61.7	17.4	5.0	3.5	0.0	100.0	XXX	XXX	XXX	28.2	71.8
13. Total Bonds Prior Year												
13.1 NAIC 1	101,058,364	456,659,398	112,316,066	52,837,343	38,605,134	0	XXX	XXX	761,476,304	77.3	193,465,978	568,010,326
13.2 NAIC 2	14,041,957	136,282,625	50,421,926	5,537,028	1,867,475	0	XXX	XXX	208,151,010	21.1	90,888,330	117,262,680
13.3 NAIC 3	684,203	8,598,288	900,999	17,465	0	0	XXX	XXX	10,200,954	1.0	7,084,454	3,116,500
13.4 NAIC 4	150,932	4,048,347	71,170	90,149	0	0	XXX	XXX	4,360,599	0.4	2,301,419	2,059,179
13.5 NAIC 5	253,417	122,216	2	429,928	3	0	XXX	XXX	(c) 805,566	0.1	0	805,566
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	116,188,872	605,710,873	163,710,163	58,911,913	40,472,612	0	XXX	XXX	(b) 984,994,433	100.0	293,740,182	691,254,251
13.8 Line 13.7 as a % of Col. 9	11.8	61.5	16.6	6.0	4.1	0.0	XXX	XXX	100.0	XXX	29.8	70.2
14. Total Publicly Traded Bonds												
14.1 NAIC 1	7,472,279	54,312,714	52,259,289	14,316,783	23,005,886	0	151,366,952	14.7	193,465,978	19.6	151,366,952	XXX
14.2 NAIC 2	5,047,558	72,847,195	45,871,492	1,000,000	0	0	124,766,246	12.1	90,888,330	9.2	124,766,246	XXX
14.3 NAIC 3	122,656	6,221,501	346,000	0	0	0	6,690,157	0.6	7,084,454	0.7	6,690,157	XXX
14.4 NAIC 4	0	7,897,340	0	0	0	0	7,897,340	0.8	2,301,419	0.2	7,897,340	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	42,956	102,034	49,264	9,156	0	0	203,411	0.0	0	0.0	203,411	XXX
14.7 Totals	12,685,451	141,380,785	98,526,046	15,325,939	23,005,886	0	290,924,106	28.2	293,740,182	29.8	290,924,106	XXX
14.8 Line 14.7 as a % of Col. 7	4.4	48.6	33.9	5.3	7.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	1.2	13.7	9.6	1.5	2.2	0.0	28.2	XXX	XXX	XXX	28.2	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	104,184,200	366,923,415	61,670,568	33,858,729	12,523,610	0	579,160,521	56.2	568,010,326	57.7	XXX	579,160,521
15.2 NAIC 2	10,679,664	120,341,811	18,470,027	1,814,313	574,932	0	151,880,748	14.7	117,262,680	11.9	XXX	151,880,748
15.3 NAIC 3	0	2,119,264	853,406	0	0	0	2,972,669	0.3	3,116,500	0.3	XXX	2,972,669
15.4 NAIC 4	21,263	5,573,652	13,647	0	0	0	5,608,563	0.5	2,059,179	0.2	XXX	5,608,563
15.5 NAIC 5	439,200	25,955	2	413,366	3	0	878,526	0.1	805,566	0.1	XXX	878,526
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	115,324,326	494,984,097	81,007,650	36,086,409	13,098,545	0	740,501,026	71.8	691,254,251	70.2	XXX	740,501,026
15.8 Line 15.7 as a % of Col. 7	15.6	66.8	10.9	4.9	1.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	11.2	48.0	7.9	3.5	1.3	0.0	71.8	XXX	XXX	XXX	XXX	71.8

(a) Includes $ 699,557,439 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 2,000,000 current year of bonds with Z designations and $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 335,393 current year, $ 375,641 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,288,448	8,797,519	0	0	0	XXX	10,085,967	1.0	8,959,420	0.9	10,085,967	0
1.02 Residential Mortgage-Backed Securities	222,712	615,718	636,801	1,245,756	808,861	XXX	3,529,849	0.3	4,046,535	0.4	3,529,849	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	1,511,160	9,413,238	636,801	1,245,756	808,861	XXX	13,615,816	1.3	13,005,955	1.3	13,615,816	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	332,928	XXX	332,928	0.0	1,391,021	0.1	332,928	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	332,928	XXX	332,928	0.0	1,391,021	0.1	332,928	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,208,931	6,098,581	0	1,551,568	6,178,802	XXX	15,037,881	1.5	17,452,750	1.8	15,037,881	0
5.02 Residential Mortgage-Backed Securities	2,661,613	5,990,472	2,458,585	887,920	177,567	XXX	12,176,157	1.2	15,085,603	1.5	12,176,157	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	539,540	2,982,970	3,935,125	10,120,903	15,066,428	XXX	32,644,966	3.2	55,345,887	5.6	32,644,966	0
5.05 Totals	4,410,084	15,072,022	6,393,710	12,560,390	21,422,797	XXX	59,859,003	5.8	87,884,239	8.9	59,859,003	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	8,261,686	185,268,526	108,084,443	2,009,084	0	XXX	303,623,739	29.4	248,202,738	25.2	200,725,360	102,898,379
6.02 Residential Mortgage-Backed Securities	22,277,252	52,490,299	37,558,219	31,148,600	10,294,006	XXX	153,768,376	14.9	143,418,422	14.6	6,360,683	147,407,693
6.03 Commercial Mortgage-Backed Securities	5,974,246	8,137,339	0	0	0	XXX	14,111,586	1.4	10,278,276	1.0	0	14,111,586
6.04 Other Loan-Backed and Structured Securities	85,575,348	351,651,370	26,860,523	4,448,517	3,245,839	XXX	471,781,597	45.7	475,695,469	48.3	2,011,771	469,769,826
6.05 Totals	122,088,533	597,547,535	172,503,185	37,606,201	13,539,845	XXX	943,285,298	91.5	877,594,905	89.1	209,097,814	734,187,484
7. Hybrid Securities												
7.01 Issuer Obligations	0	121,205	0	0	0	XXX	121,205	0.0	121,205	0.0	121,205	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	121,205	0	0	0	XXX	121,205	0.0	121,205	0.0	121,205	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	14,210,882	0	0	0	XXX	14,210,882	1.4	4,997,108	0.5	7,897,340	6,313,542
10.03 Totals	0	14,210,882	0	0	0	XXX	14,210,882	1.4	4,997,108	0.5	7,897,340	6,313,542
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	10,759,064	200,285,831	108,084,443	3,560,652	6,511,730	XXX	329,201,720	31.9	XXX	XXX	226,303,341	102,898,379
12.02 Residential Mortgage-Backed Securities	25,161,578	59,096,489	40,653,604	33,282,276	11,280,434	XXX	169,474,381	16.4	XXX	XXX	22,066,688	147,407,693
12.03 Commercial Mortgage-Backed Securities	5,974,246	8,137,339	0	0	0	XXX	14,111,586	1.4	XXX	XXX	0	14,111,586
12.04 Other Loan-Backed and Structured Securities	86,114,888	354,634,340	30,795,648	14,569,420	18,312,267	XXX	504,426,563	48.9	XXX	XXX	34,656,737	469,769,826
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	14,210,882	0	0	0	XXX	14,210,882	1.4	XXX	XXX	7,897,340	6,313,542
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	128,009,777	636,364,882	179,533,696	51,412,347	36,104,431	0	1,031,425,132	100.0	XXX	XXX	290,924,106	740,501,026
12.10 Line 12.09 as a % of Col. 7	12.4	61.7	17.4	5.0	3.5	0.0	100.0	XXX	XXX	XXX	28.2	71.8
13. Total Bonds Prior Year												
13.01 Issuer Obligations	21,395,039	185,020,349	59,732,520	9,213,664	765,562	XXX	XXX	XXX	276,127,134	28.0	200,217,056	75,910,078
13.02 Residential Mortgage-Backed Securities	24,148,406	78,041,097	28,936,538	20,746,714	10,677,805	XXX	XXX	XXX	162,550,560	16.5	31,087,389	131,463,170
13.03 Commercial Mortgage-Backed Securities	7,525,741	1,764,849	987,686	0	0	XXX	XXX	XXX	10,278,276	1.0	0	10,278,276
13.04 Other Loan-Backed and Structured Securities	63,119,686	335,887,469	74,053,420	28,951,535	29,029,245	XXX	XXX	XXX	531,041,356	53.9	59,128,620	471,912,736
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	4,997,108	0	0	0	XXX	XXX	XXX	4,997,108	0.5	3,307,117	1,689,991
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	116,188,872	605,710,873	163,710,163	58,911,913	40,472,612	0	XXX	XXX	984,994,433	100.0	293,740,182	691,254,251
13.10 Line 13.09 as a % of Col. 9	11.8	61.5	16.6	6.0	4.1	0.0	XXX	XXX	100.0	XXX	29.8	70.2
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	7,749,736	119,163,971	90,326,337	2,551,568	6,511,730	XXX	226,303,341	21.9	200,217,056	20.3	226,303,341	XXX
14.02 Residential Mortgage-Backed Securities	4,343,008	9,377,899	4,264,584	2,653,468	1,427,729	XXX	22,066,688	2.1	31,087,389	3.2	22,066,688	XXX
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.04 Other Loan-Backed and Structured Securities	592,707	4,941,574	3,935,125	10,120,903	15,066,428	XXX	34,656,737	3.4	59,128,620	6.0	34,656,737	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	7,897,340	0	0	0	XXX	7,897,340	0.8	3,307,117	0.3	7,897,340	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	12,685,451	141,380,785	98,526,046	15,325,939	23,005,886	0	290,924,106	28.2	293,740,182	29.8	290,924,106	XXX
14.10 Line 14.09 as a % of Col. 7	4.4	48.6	33.9	5.3	7.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	1.2	13.7	9.6	1.5	2.2	0.0	28.2	XXX	XXX	XXX	28.2	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	3,009,329	81,121,860	17,758,107	1,009,084	0	XXX	102,898,379	10.0	75,910,078	7.7	XXX	102,898,379
15.02 Residential Mortgage-Backed Securities	20,818,570	49,718,590	36,389,020	30,628,808	9,852,706	XXX	147,407,693	14.3	131,463,170	13.3	XXX	147,407,693
15.03 Commercial Mortgage-Backed Securities	5,974,246	8,137,339	0	0	0	XXX	14,111,586	1.4	10,278,276	1.0	XXX	14,111,586
15.04 Other Loan-Backed and Structured Securities	85,522,181	349,692,766	26,860,523	4,448,517	3,245,839	XXX	469,769,826	45.5	471,912,736	47.9	XXX	469,769,826
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	6,313,542	0	0	0	XXX	6,313,542	0.6	1,689,991	0.2	XXX	6,313,542
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	115,324,326	494,984,097	81,007,650	36,086,409	13,098,545	0	740,501,026	71.8	691,254,251	70.2	XXX	740,501,026
15.10 Line 15.09 as a % of Col. 7	15.6	66.8	10.9	4.9	1.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	11.2	48.0	7.9	3.5	1.3	0.0	71.8	XXX	XXX	XXX	XXX	71.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired					
3. Accrual of discount					
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals					
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

NONE

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		(2,801,926)
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	0
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	1,231,097	
	3.2 Section 2, Column 19	0	1,231,097
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		0
6.	Considerations received/(paid) on terminations, Section 2, Column 15		0
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	0	
	9.2 Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		(1,570,829)
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		(1,570,829)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)
3.1	Add:
	Change in variation margin on open contracts - Highly effective hedges
	3.11 Section 1, Column 15, current year minus
	3.12 Section 1, Column 15, prior year
	Change in variation margin on open contracts - All other
	3.13 Section 1, Column 18, current year minus
	3.14 Section 1, Column 18, prior year
3.2	Add:
	Change in adjustment to basis of hedged item
	3.21 Section 1, Column 17, current year to date minus
	3.22 Section 1, Column 17, prior year
	Change in amount recognized
	3.23 Section 1, Column 19, current year to date minus
	3.24 Section 1, Column 19, prior year plus
	3.25 SSAP No. 108 Adjustments
3.3	Subtotal (Line 3.1 minus Line 3.2)
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)
4.2	Less:
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)
	4.22 Amount recognized (Section 2, Column 16)
	4.23 SSAP No. 108 Adjustments
4.3	Subtotal (Line 4.1 minus Line 4.2)
5.	Dispositions gains (losses) on contracts terminated in prior year:
	5.1 Total gain (loss) recognized for terminations in prior year
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7.	Deduct total nonadmitted amounts
8.	Statement value at end of current period (Line 6 minus Line 7)

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(1,570,829)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(1,570,829)
4.	Part D, Section 1, Column 6	119,120	
5.	Part D, Section 1, Column 7	(1,689,949)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(1,570,829)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(1,570,829)
10.	Part D, Section 1, Column 9	119,120	
11.	Part D, Section 1, Column 10	(1,689,949)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,230,184	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	1,230,184	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	9,703,121	0	9,703,121	0
2. Cost of cash equivalents acquired	302,690,898	0	302,690,898	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	296,347,695	0	296,347,695	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,046,324	0	16,046,324	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	16,046,324	0	16,046,324	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment: N/A

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Land and Office Building, 3250 Interstate Drive		Richfield	OH	11/01/2000	11/01/2000	15,433,325	0	8,335,309	8,335,309	385,320	0	0	(385,320)	0	1,615,150	777,555
Land and Office Building, 4059 Kinross Lakes Parkway		Richfield	OH	10/17/2006	10/17/2006	9,419,312	0	5,765,651	5,765,651	243,918	0	0	(243,918)	0	1,435,751	541,835
Land and Office Building, 4049 Kinross Lakes Parkway		Richfield	OH	07/15/2018	07/15/2018	23,606,417	0	20,286,440	20,286,440	605,887	0	0	(605,887)	0	1,887,857	791,494
0299999. Property occupied by the reporting entity - Administrative						48,459,054	0	34,387,400	34,387,400	1,235,124	0	0	(1,235,124)	0	4,938,758	2,110,884
0399999. Total Property occupied by the reporting entity						48,459,054	0	34,387,400	34,387,400	1,235,124	0	0	(1,235,124)	0	4,938,758	2,110,884
0699999 - Totals						48,459,054	0	34,387,400	34,387,400	1,235,124	0	0	(1,235,124)	0	4,938,758	2,110,884

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Land and Office Building, 3250 Interstate Drive	Richfield	OH	04/15/2023	Jamco	0	0	14,766	15,022
Land and Office Building, 4059 Kinross Lakes Parkway	Richfield	OH	04/15/2023	Jamco	0	0	14,766	15,022
Land and Office Building, 3250 Interstate Drive	Richfield	OH	05/15/2023	Holland Paving	0	0	9,389	9,984
Land and Office Building, 4059 Kinross Lakes Parkway	Richfield	OH	05/15/2023	Holland Paving	0	0	4,695	4,992
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	05/15/2023	Holland Paving	0	0	4,695	4,992
Land and Office Building, 3250 Interstate Drive	Richfield	OH	08/15/2023	Holland Paving	0	0	21,485	22,845
Land and Office Building, 4059 Kinross Lakes Parkway	Richfield	OH	08/15/2023	Holland Paving	0	0	10,743	11,422
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	08/15/2023	Holland Paving	0	0	10,743	11,422
0199999. Acquired by Purchase					0	0	91,280	95,702
0399999 - Totals					0	0	91,280	95,702

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
05461ZZZ9		Stuart	FL		03/25/2022	2.944	22,500,000	0	0	0	0	0	33,825,136	08/01/2022
68426ZZZ1		Columbus	OH		07/29/2021	3.095	5,000,000	0	0	0	0	0	7,285,727	07/13/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							27,500,000	0	0	0	0	0	41,110,864	XXX
0899999. Total Mortgages in good standing							27,500,000	0	0	0	0	0	41,110,864	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							27,500,000	0	0	0	0	0	41,110,864	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 69,319 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Canal Capital Partners III, LP	R	Twinsburg	OH	Canal Capital Management III, LLC		05/01/2015	2	930,000	549,669	549,669	(122,474)	0	0	0	0	0	6,120,000	37.500
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									930,000	549,669	549,669	(122,474)	0	0	0	0	0	6,120,000	XXX
000000-00-0	Fort Washington Private Equity Opportunities, Fund III, LP	R	Cincinnati	OH	Fort Washington Investment Advisors, Inc		06/30/2014	1	1,941,975	1,441,006	1,441,006	(181,111)	0	0	0	0	0	1,300,000	3.110
000000-00-0	Primus Capital Fund VII, LP	R	Cleveland	OH	Primus Capital Fund VII, LP		12/31/2012	1	2,349,543	1,310,568	1,310,568	(1,851,472)	0	0	0	0	0	655,696	2.261
1999999. Joint Venture Interests - Common Stock - Unaffiliated									4,291,517	2,751,574	2,751,574	(2,032,583)	0	0	0	0	0	1,955,696	XXX
05616M-AE-6	BABSN 2015-II SN - CDO		Grand Cayman	CYM	BABSN 2015-2		06/02/2022		36,529	24,544	0	0	(27,161)	0	0	0	31,690	0	0.011
44931B-AC-1	ICG 2015-1 SN - CDO		Grand Cayman	CYM	ICG 2015-1A		12/19/2022		127,092	4,224	4,224	35,007	(15,655)	103,459	0	0	(22,127)	0	0.011
50188R-AA-7	LCM XIX IN - CDO		Grand Cayman	CYM	LCM 19A		12/08/2022		61,145	25,946	25,946	25,926	(17)	20,761	0	0	5,362	0	0.011
55953P-AE-5	MAGNE 16 SUB - CDO		Grand Cayman	CYM	MAGNE 2015-16A		01/01/2022		75,538	5,784	0	0	(66,892)	0	0	0	104,560	0	0.007
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									300,304	60,498	30,170	60,933	(109,726)	124,219	0	0	119,486	0	XXX
6099999. Total - Unaffiliated									5,521,821	3,361,742	3,331,414	(2,094,124)	(109,726)	124,219	0	0	119,486	8,075,696	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									5,521,821	3,361,742	3,331,414	(2,094,124)	(109,726)	124,219	0	0	119,486	8,075,696	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012	1	0	30,195	0	2.261
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	30,195	0	XXX
6099999. Total - Unaffiliated							0	30,195	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							0	30,195	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase/ (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
000000-00-0	Canal Mezzanine Partners II, LP	Twinsburg	OH	Canal Mezzanine Partners II, LP	08/28/2012	06/13/2023	1,721,488	0	0	0	0	0	0	1,721,488	1,721,488	0	0	0	0
000000-00-0	Canal Mezzanine Partners II, LP	Twinsburg	OH	Canal Mezzanine Partners II, LP	08/28/2012	09/14/2023	1,013,458	55,171	0	0	0	55,171	0	1,068,629	799,262	0	(269,367)	(269,367)	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							2,734,946	55,171	0	0	0	55,171	0	2,790,117	2,520,750	0	(269,367)	(269,367)	0
000000-00-0	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012	03/16/2023	1,887	0	0	0	0	0	0	1,887	37,741	0	35,854	35,854	0
000000-00-0	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012	06/07/2023	470,691	0	0	0	0	0	0	470,691	2,468,168	0	1,997,477	1,997,477	0
000000-00-0	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012	06/30/2023	0	0	0	0	0	0	0	0	481,766	0	481,766	481,766	36,262
000000-00-0	Primus Capital Fund VII, LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012	11/16/2023	1,216	0	0	0	0	0	0	1,216	24,314	0	23,098	23,098	0
000000-00-0	Fort Washington Private Equity Opportunities Fund III, LP	Cincinnati	OH	Fort Washington Investment Advisors, Inc	06/30/2014	03/29/2023	22,430	0	0	0	0	0	0	22,430	50,000	0	27,570	27,570	0
000000-00-0	Fort Washington Private Equity Opportunities Fund III, LP	Cincinnati	OH	Fort Washington Investment Advisors, Inc	06/30/2014	08/24/2023	38,130	0	0	0	0	0	0	38,130	85,000	0	46,870	46,870	0
000000-00-0	Fort Washington Private Equity Opportunities Fund III, LP	Cincinnati	OH	Fort Washington Investment Advisors, Inc	06/30/2014	12/29/2023	86,011	0	0	0	0	0	0	86,011	117,987	0	31,976	31,976	57,013
1999999. Joint Venture Interests - Common Stock - Unaffiliated							620,365	0	0	0	0	0	0	620,365	3,264,976	0	2,644,611	2,644,611	93,275
44931B-AC-1	ICG 2015-1 SN - CDO	Grand Cayman		Return of Capital	12/19/2022	10/19/2023	4,093	2,269	16,266	3,055	0	15,479	0	19,572	19,572	0	0	0	(826)
67389Y-AB-1	OAKCL 2015-1 SN - CDO	Grand Cayman		Return of Capital	05/25/2022	12/13/2023	33	0	125	0	0	125	0	158	4,350	0	4,192	4,192	23,470
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated							4,126	2,269	16,391	3,055	0	15,604	0	19,730	23,922	0	4,192	4,192	22,644
6099999. Total - Unaffiliated							3,355,311	55,171	0	0	0	55,171	0	3,410,482	5,785,726	0	2,375,244	2,375,244	93,275
6199999. Total - Affiliated							4,126	2,269	16,391	3,055	0	15,604	0	19,730	23,922	0	4,192	4,192	22,644
6299999 - Totals							3,359,437	57,440	16,391	3,055	0	70,775	0	3,430,212	5,809,648	0	2,379,436	2,379,436	115,919

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-XT-2	UNITED STATES TREASURY	SD			1.A	230,485	98.6563	225,923	229,000	229,128	0	(307)	0	0	2.000	1.863	MN	400	4,580	06/06/2019	05/31/2024
912828-Y8-7	UNITED STATES TREASURY	SD			1.A	59,700	98.0938	58,856	60,000	59,964	0	61	0	0	1.750	1.855	JJ	439	1,050	07/26/2019	07/31/2024
912828-YH-7	UNITED STATES TREASURY	SD			1.A	836,522	97.4688	818,738	840,000	839,458	0	806	0	0	1.500	1.587	MS	3,202	14,616	10/22/2019	09/30/2024
912828-YH-7	UNITED STATES TREASURY				1.A	159,338	97.4688	155,950	160,000	159,897	0	46	0	0	1.500	1.587	MS	610	384	10/22/2019	09/30/2024
912828-Z7-8	UNITED STATES TREASURY	SD			1.A	295,031	92.8438	278,531	300,000	296,848	0	985	0	0	1.500	1.852	JJ	1,883	4,500	02/22/2022	01/31/2027
91282C-AZ-4	UNITED STATES TREASURY	SD			1.A	849,867	92.8594	789,305	850,000	849,949	0	27	0	0	0.375	0.378	MN	279	3,188	12/08/2020	11/30/2025
91282C-DQ-1	UNITED STATES TREASURY	SD			1.A	989,609	92.3281	923,281	1,000,000	993,635	0	2,062	0	0	1.250	1.468	JD	6,284	12,500	01/13/2022	12/31/2026
91282C-EC-1	UNITED STATES TREASURY	SD			1.A	996,719	93.7813	937,813	1,000,000	997,881	0	642	0	0	1.875	1.944	FA	6,336	18,750	03/11/2022	02/28/2027
91282C-ET-4	UNITED STATES TREASURY	SD			1.A	1,275,828	95.7500	1,244,750	1,300,000	1,283,054	0	4,644	0	0	2.625	3.030	MN	2,984	34,125	06/08/2022	05/31/2027
91282C-EW-7	UNITED STATES TREASURY	SD			1.A	1,246,491	97.7500	1,212,100	1,240,000	1,244,684	0	(1,244)	0	0	3.250	3.135	JD	20,261	40,281	07/08/2022	06/30/2027
91282C-EW-7	UNITED STATES TREASURY				1.A	10,052	97.7500	9,775	10,000	10,038	0	(10)	0	0	3.250	3.135	JD	163	344	07/08/2022	06/30/2027
91282C-GA-3	UNITED STATES TREASURY	SD			1.A	1,501,938	99.4844	1,492,266	1,500,000	1,501,296	0	(616)	0	0	4.000	3.954	JD	2,787	60,000	12/15/2022	12/15/2025
91282C-GE-5	UNITED STATES TREASURY	SD			1.A	622,000	99.2500	615,350	620,000	621,400	0	(600)	0	0	3.875	3.759	JJ	11,099	12,013	01/19/2023	01/15/2026
91282C-HA-2	UNITED STATES TREASURY	SD			1.A	300,112	98.4688	295,406	300,000	300,102	0	(10)	0	0	3.500	3.491	AO	1,788	5,250	05/08/2023	04/30/2028
91282C-JA-0	UNITED STATES TREASURY	SD			1.A FE	503,966	103.2813	521,571	505,000	504,015	0	45	0	0	4.625	4.671	MS	5,935	0	10/12/2023	09/30/2028
91282C-JA-0	UNITED STATES TREASURY				1.A FE	194,601	103.2813	201,399	195,000	194,618	0	21	0	0	4.625	4.671	MS	2,292	0	10/12/2023	09/30/2028
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						10,072,259	XXX	9,781,014	10,109,000	10,085,967	0	6,552	0	0	XXX	XXX	XXX	66,741	211,580	XXX	XXX
36241L-S7-2	GN 783242 - RMBS			4	1.A	20,882	97.0583	19,244	19,827	20,048	0	(114)	0	0	3.000	1.719	MON	50	595	06/27/2016	02/15/2026
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS			4	1.A	13,057	98.2170	12,198	12,420	12,825	0	(14)	0	0	4.000	3.275	MON	41	497	12/19/2017	08/20/2039
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS			4	1.A	36,012	98.1985	35,386	36,035	36,006	0	1	0	0	1.500	1.508	MON	45	541	08/27/2012	09/20/2040
38376E-VJ-1	GNR 2009-110 AB - CMO/RMBS			4	1.A	19,257	98.7406	18,148	18,380	18,499	0	(80)	0	0	4.000	3.141	MON	61	735	08/16/2011	04/16/2039
38378T-AF-7	GNR 2013-071 GA - CMO/RMBS			4	1.A	96,075	95.0567	91,059	95,794	95,775	0	(15)	0	0	2.500	2.469	MON	200	2,395	09/25/2013	07/20/2041
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS			4	1.A	50,759	96.0003	46,721	48,668	49,030	0	(128)	0	0	3.000	2.456	MON	122	1,460	07/28/2016	10/20/2045
38382H-N4-8	GNR 2020-123 PI - CMO/RMBS			3	1.A	3,622,842	15.7600	3,822,326	0	3,297,665	0	(395,227)	0	0	3.000	11.325	MON	60,633	766,787	02/10/2021	08/20/2050
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						3,858,885	XXX	4,045,082	231,124	3,529,849	0	(395,577)	0	0	XXX	XXX	XXX	61,152	773,010	XXX	XXX
0109999999. Total - U.S. Government Bonds						13,931,143	XXX	13,826,096	10,340,124	13,615,816	0	(389,025)	0	0	XXX	XXX	XXX	127,893	984,590	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
68609T-DM-7	OREGON			2	1.B FE	349,911	99.6970	324,015	325,000	332,928	0	(5,881)	0	0	4.000	3.118	JD	1,083	13,000	12/14/2017	12/01/2048
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						349,911	XXX	324,015	325,000	332,928	0	(5,881)	0	0	XXX	XXX	XXX	1,083	13,000	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						349,911	XXX	324,015	325,000	332,928	0	(5,881)	0	0	XXX	XXX	XXX	1,083	13,000	XXX	XXX
01179R-LA-9	ALASKA MUN BD BK ALASKA MUN BD BK AUTH				1.E FE	1,390,257	100.1870	1,207,253	1,205,000	1,208,931	0	(23,514)	0	0	5.000	2.962	MS	20,083	60,250	05/14/2015	03/01/2024
130536-QR-9	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	SD			1.G FE	1,500,000	99.9490	1,499,235	1,500,000	1,500,000	0	0	0	0	3.375	3.375	JJ	25,313	50,625	06/19/2015	07/01/2025
130536-QW-8	CALIFORNIA POLLUTN CTL FING AUTH SOLID W	SD			1.G FE	1,000,000	98.4650	984,650	1,000,000	1,000,005	0	(3)	0	0	3.125	3.125	MN	5,208	31,250	10/30/2015	11/01/2040
645791-CZ-5	NEW JERSEY ENVIRONMENTAL INFRASTRUCTURE	SD			1.A FE	1,790,694	104.0030	1,846,053	1,775,000	1,779,037	0	(1,408)	0	0	4.000	3.909	MS	23,667	71,000	07/28/2016	09/01/2026
646136-TM-3	NEW JERSEY ST TRANSN TR FD AUTH	SD			1.B FE	487,810	88.6870	886,870	1,000,000	819,539	0	40,213	0	0	0.000	5.095	N/A	0	0	09/04/2013	12/15/2027
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS			2	1.A FE	572,815	91.0630	521,623	572,815	572,815	0	0	0	0	2.980	2.979	MON	1,422	15,479	05/03/2017	08/01/2038
896221-AD-0	TRIMBLE CNTY KY ENVIRONMENTAL FACS REV	SD		2	1.F FE	1,000,000	101.5330	1,015,330	1,000,000	1,000,000	0	0	0	0	3.750	3.750	JD	3,125	37,500	05/18/2017	06/01/2033
91743P-ET-8	UTAH HSG CORP				1.B FE	3,101,827	111.2030	3,315,160	2,981,179	3,098,045	0	(4,106)	0	0	6.500	6.202	MON	5,383	113,124	04/27/2023	05/21/2053
91743P-EW-1	UTAH HSG CORP				1.B FE	3,082,938	112.3100	3,357,525	2,989,515	3,080,757	0	(2,423)	0	0	6.500	6.269	MON	5,398	64,815	08/01/2023	08/21/2053
97712D-E2-8	WISCONSIN ST HEALTH & EDL FACS AUTH REV	SD		2	1.D FE	970,730	99.6630	996,630	1,000,000	978,752	0	1,449	0	0	3.375	3.600	FA	12,750	33,750	11/30/2017	08/15/2035
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						14,897,071	XXX	15,630,329	15,023,509	15,037,881	0	10,207	0	0	XXX	XXX	XXX	102,349	477,792	XXX	XXX
3128MM-UM-3	FH G18587 - RMBS			4	1.A	323,858	96.0292	295,573	307,795	316,462	0	(1,113)	0	0	3.000	1.992	MON	769	9,234	07/22/2016	02/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128P7-5B-5	FH C91742 - RMBS			4	1.A	430,003	96.2918	386,180	401,052	422,264	0	(1,803)	0	0	3.500	2.045	MON	1,170	14,037	09/27/2016	01/01/2034
3128P7-7L-1	FH C91799 - RMBS			4	1.A	412,364	96.0262	378,587	394,253	407,971	0	(1,021)	0	0	3.500	2.596	MON	1,150	13,799	12/07/2016	11/01/2034
3128P7-Q6-3	FH C91377 - RMBS			4	1.A	365,727	99.5931	336,869	338,245	355,337	0	(2,037)	0	0	4.500	2.617	MON	1,268	15,221	12/13/2016	06/01/2031
3128P7-QN-6	FH C91361 - RMBS			4	1.A	271,237	98.3524	249,754	253,938	264,827	0	(1,369)	0	0	4.000	2.403	MON	846	10,158	02/14/2017	03/01/2031
3128P7-W5-8	FH C91568 - RMBS			4	1.A	392,573	94.9823	354,275	372,991	385,999	0	(1,319)	0	0	3.000	1.950	MON	932	11,190	07/22/2016	10/01/2032
3128P7-XX-6	FH C91594 - RMBS			4	1.A	416,939	94.7096	375,518	396,495	410,207	0	(1,341)	0	0	3.000	1.984	MON	991	11,895	08/16/2016	01/01/2033
3128PV-BS-8	FH J15449 - RMBS			4	1.A	60,594	98.7865	56,106	56,796	57,845	0	(484)	0	0	4.000	2.118	MON	189	2,272	09/27/2016	05/01/2026
31294L-6V-0	FH E02684 - RMBS			4	1.A	4,492	99.5663	4,267	4,286	4,291	0	(12)	0	0	4.500	3.976	MON	16	193	12/31/2010	03/01/2025
3132J4-H3-6	FH G30949 - RMBS			4	1.A	467,329	95.9825	425,674	443,491	458,822	0	(1,112)	0	0	3.500	2.616	MON	1,294	15,522	11/16/2016	08/01/2036
3133N3-U9-3	FH RE6008 - RMBS			4	1.A	285,733	90.3341	253,870	281,035	284,268	0	(73)	0	0	3.500	3.335	MON	820	9,836	11/08/2019	11/01/2049
3133N3-VG-6	FH RE6015 - RMBS			4	1.A	167,329	90.3633	149,038	164,932	166,580	0	(39)	0	0	3.500	3.355	MON	481	5,773	10/18/2019	09/01/2049
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS			4	1.A	44,476	94.6842	41,916	44,269	44,275	0	(17)	0	0	2.000	1.895	MON	74	885	04/25/2012	09/25/2040
3136A5-P6-7	FNR 2012-53 PB - CMO/RMBS			4	1.A	66,278	96.1044	62,029	64,544	64,813	0	(171)	0	0	2.250	1.767	MON	121	1,452	07/16/2012	02/25/2041
3136A7-5E-8	FNR 2012-96 PD - CMO/RMBS			4	1.A	997	99.5672	980	984	984	0	0	0	0	2.000	1.743	MON	2	20	08/27/2012	07/25/2041
3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS			4	1.A	165,185	90.5587	146,702	161,996	163,535	0	(124)	0	0	2.000	1.664	MON	270	3,240	02/20/2013	02/25/2042
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS			4	1.A	31,082	95.7773	29,870	31,187	31,132	0	3	0	0	1.250	1.342	MON	32	390	01/24/2013	11/25/2042
3136AA-YL-3	FNR 2012-133 GE - CMO/RMBS			4	1.A	13,399	94.0287	12,617	13,418	13,402	0	1	0	0	1.500	1.522	MON	17	201	03/22/2013	08/25/2041
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS			4	1.A	113,727	92.6191	107,466	116,030	114,912	0	108	0	0	2.000	2.302	MON	193	2,321	06/25/2014	11/25/2041
3136AC-EK-3	FNR 2013-10 NE - CMO/RMBS			4	1.A	302,590	93.5249	279,762	299,131	300,387	0	(236)	0	0	2.000	1.740	MON	499	5,983	02/21/2013	01/25/2042
3136AD-2H-1	FNR 2013-43 XP - CMO/RMBS			4	1.A	125,820	93.0692	120,006	128,943	127,951	0	170	0	0	1.500	1.945	MON	161	1,934	06/12/2013	08/25/2041
3136AE-EZ-6	FNR 2013-53 WG - CMO/RMBS			4	1.A	65,009	92.7434	62,809	67,723	66,968	0	92	0	0	2.000	2.370	MON	113	1,354	06/24/2013	06/25/2042
3136AE-S7-3	FNR 2013-53 WL - CMO/RMBS			4	1.A	109,448	92.6922	107,675	116,164	114,930	0	293	0	0	1.500	2.085	MON	145	1,742	07/23/2013	01/25/2042
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS			4	1.A	425,168	97.7375	406,032	415,431	415,795	0	(868)	0	0	3.000	2.686	MON	1,039	12,463	06/21/2013	08/25/2026
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS			4	1.A	167,597	97.1361	158,488	163,161	163,870	0	(397)	0	0	3.250	2.766	MON	442	5,303	09/24/2013	08/25/2026
3136AR-R4-2	FNR 2016-25 A - CMO/RMBS			4	1.A	7,417	99.4980	7,075	7,111	7,111	0	(44)	0	0	3.000	1.672	MON	18	213	08/19/2016	11/25/2042
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS			4	1.A	851,151	88.3918	720,381	814,986	839,616	0	(508)	0	0	3.000	2.508	MON	2,037	24,450	09/26/2016	02/25/2046
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS			4	1.A	423,160	92.6564	382,231	412,525	420,265	0	(237)	0	0	3.000	2.293	MON	1,031	12,376	05/24/2017	09/25/2045
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS			4	1.A	246,574	92.8434	221,749	238,842	242,099	0	(431)	0	0	2.500	1.980	MON	498	5,971	09/13/2017	01/25/2045
3136AW-JZ-1	FNR 2017-31 QA - CMO/RMBS			4	1.A	54,328	96.0904	50,211	52,254	52,536	0	(168)	0	0	3.500	2.943	MON	152	1,829	05/24/2017	11/25/2045
3137A2-W9-8	FHR 3752 PD - CMO/RMBS			4	1.A	55,913	92.8521	50,404	54,284	55,373	0	(73)	0	0	2.750	2.150	MON	124	1,493	12/26/2012	09/15/2040
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS			4	1.A	95,850	94.3294	92,541	98,104	97,075	0	157	0	0	2.500	3.066	MON	204	2,453	03/24/2014	02/15/2041
3137AP-GN-4	FHR 4029 NE - CMO/RMBS			4	1.A	39,765	95.5962	36,729	38,421	38,848	0	(108)	0	0	2.500	1.674	MON	80	961	03/25/2013	03/15/2041
3137AR-RT-5	FHR 4080 DA - CMO/RMBS			4	1.A	65,932	93.1815	60,011	64,402	64,923	0	(92)	0	0	2.000	1.658	MON	107	1,288	01/24/2013	03/15/2041
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS			4	1.A	32,153	98.7345	31,335	31,736	31,736	0	(58)	0	0	2.000	1.743	MON	53	635	08/08/2016	08/15/2040
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS			4	1.A	34,033	97.6317	32,614	33,405	33,558	0	(90)	0	0	2.500	1.821	MON	70	835	09/13/2017	10/15/2031
3137AT-W5-7	FHR 4106 EC - CMO/RMBS			4	1.A	188,489	92.9562	174,557	187,784	187,937	0	(40)	0	0	1.750	1.693	MON	274	3,286	09/10/2012	04/15/2041
3137AU-ML-0	FHR 4102 LA - CMO/RMBS			4	1.A	11,696	96.7734	11,661	12,050	12,000	0	24	0	0	1.750	2.280	MON	18	211	02/25/2014	01/15/2040
3137AU-VJ-5	FHR 4119 PA - CMO/RMBS			4	1.A	74,651	93.6114	69,621	74,372	74,435	0	(24)	0	0	1.500	1.414	MON	93	1,116	10/22/2012	09/15/2041
3137AW-VA-0	FHR 4145 UC - CMO/RMBS			4	1.A	25,905	95.1945	24,772	26,023	25,978	0	8	0	0	1.500	1.590	MON	33	390	03/20/2013	12/15/2027
3137AY-UE-9	FHR 4163 YA - CMO/RMBS			4	1.A	150,373	93.3498	137,158	146,929	148,052	0	(142)	0	0	2.500	2.211	MON	306	3,673	03/14/2013	10/15/2041
3137B0-DW-1	FHR 4183 ME - CMO/RMBS			4	1.A	81,224	93.9524	75,613	80,480	80,737	0	(63)	0	0	2.000	1.792	MON	134	1,610	08/29/2016	02/15/2042
3137B0-TR-5	FHR 4186 MC - CMO/RMBS			4	1.A	73,787	95.1308	73,286	77,037	75,955	0	264	0	0	1.500	2.501	MON	96	1,156	07/22/2013	03/15/2028
3137B4-4F-0	FHR 4236 WC - CMO/RMBS			4	1.A	20,209	97.4546	19,454	19,963	19,984	0	(24)	0	0	3.000	2.796	MON	50	599	08/15/2013	05/15/2042
3137B7-3L-1	FHR 4289 WE - CMO/RMBS			4	1.A	31,141	98.3474	29,897	30,400	30,498	0	(84)	0	0	3.000	2.370	MON	76	912	02/12/2014	08/15/2031
3137B7-WH-8	FHR 4311 EA - CMO/RMBS			4	1.A	18,606	94.6366	17,871	18,883	18,829	0	17	0	0	2.000	2.238	MON	31	378	07/22/2014	09/15/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BA-HX-3	FHR 4345 AB - CMO/RMBS			4	1.A	19,496	99.2119	18,894	19,044	19,054	0	(61)	0	0	3.000	2.351	MON	48	571	07/24/2014	02/15/2040
3137BA-XY-3	FHR 4342 BD - CMO/RMBS			4	1.A	38,437	93.1622	35,828	38,458	38,169	0	34	0	0	2.500	2.844	MON	80	961	06/02/2014	12/15/2043
3137BB-FW-5	FHR 4349 CD - CMO/RMBS			4	1.A	19,838	93.0968	18,486	19,857	19,680	0	21	0	0	2.500	3.051	MON	41	496	06/25/2014	03/15/2044
3137BD-4U-7	FHR 4378 AC - CMO/RMBS			4	1.A	7,903	96.5300	7,790	8,070	8,032	0	23	0	0	2.000	2.793	MON	13	161	08/26/2014	02/15/2044
3137BN-Z8-0	FHR 4569 A - CMO/RMBS			4	1.A	331,055	95.4338	307,736	322,460	325,420	0	(738)	0	0	2.500	1.898	MON	672	8,062	09/13/2017	11/15/2040
3137BS-GS-6	FHR 4621 KA - CMO/RMBS			4	1.A	477,707	90.0606	423,737	470,502	475,110	0	(149)	0	0	2.500	2.274	MON	980	11,763	11/10/2016	04/15/2046
3137BS-YX-5	FHR 4631 AC - CMO/RMBS			4	1.A	28,157	98.0023	26,662	27,205	27,411	0	(108)	0	0	3.500	2.751	MON	79	952	12/19/2016	08/15/2043
3138EQ-6P-2	FN AL8077 - RMBS			4	1.A	193,619	97.6381	177,560	181,855	187,316	0	(1,022)	0	0	3.500	2.036	MON	530	6,365	07/22/2016	12/01/2029
3138ER-VP-2	FN AL9621 - RMBS			4	1.A	201,029	97.8201	184,483	188,594	197,508	0	(500)	0	0	4.000	2.876	MON	629	7,544	03/27/2017	01/01/2037
3138ES-B8-0	FN AL9962 - RMBS			4	1.A	176,659	95.8588	161,761	168,749	174,161	0	(409)	0	0	3.500	2.651	MON	492	5,906	04/26/2017	01/01/2036
3138W9-DC-1	FN AS0098 - RMBS			4	1.A	417,628	96.1994	385,493	400,723	412,624	0	(1,107)	0	0	3.500	2.602	MON	1,169	14,025	12/09/2016	08/01/2033
31397S-XM-1	FNR 2011-40 KA - CMO/RMBS			4	1.A	96,218	97.8987	93,032	95,029	94,704	0	50	0	0	3.500	3.642	MON	277	3,326	06/15/2011	03/25/2026
3140JX-EE-4	FN BO2832 - RMBS			4	1.A	207,756	87.1050	177,200	203,433	206,813	0	(84)	0	0	3.000	2.799	MON	509	6,103	02/28/2020	09/01/2049
3140QB-N5-3	FN CA4011 - RMBS			4	1.A	275,596	90.3756	245,240	271,356	274,113	0	(71)	0	0	3.500	3.370	MON	791	9,497	10/11/2019	08/01/2049
3140QC-DT-0	FN CA4613 - RMBS			4	1.A	375,334	90.3471	333,990	369,674	373,238	0	(91)	0	0	3.500	3.377	MON	1,078	12,939	11/07/2019	11/01/2049
31412Q-SE-0	FN 932117 - RMBS			4	1.A	13,147	98.6105	12,534	12,710	12,704	0	(31)	0	0	4.000	3.508	MON	42	508	01/28/2011	11/01/2024
31416W-ZA-3	FN AB1636 - RMBS			4	1.A	113,338	96.9233	107,128	110,529	111,464	0	(152)	0	0	3.500	3.115	MON	322	3,869	06/16/2011	10/01/2030
31417Y-GK-7	FN MA0201 - RMBS			4	1.A	13,754	98.6201	13,134	13,318	13,316	0	(41)	0	0	4.000	3.354	MON	44	533	06/16/2011	10/01/2024
31417Y-SD-0	FN MA0515 - RMBS			4	1.A	36,503	98.3927	34,688	35,255	35,430	0	(150)	0	0	3.500	2.624	MON	103	1,234	06/16/2011	09/01/2025
31418A-AJ-7	FN MA0908 - RMBS			4	1.A	239,335	97.9311	221,639	226,321	234,489	0	(918)	0	0	4.000	2.720	MON	754	9,053	12/28/2016	11/01/2031
31418A-F2-9	FN MA1084 - RMBS			4	1.A	494,116	96.4463	445,870	462,299	483,954	0	(2,376)	0	0	3.500	1.968	MON	1,348	16,180	09/13/2017	06/01/2032
31418A-HQ-4	FN MA1138 - RMBS			4	1.A	35,327	96.2886	31,865	33,093	34,590	0	(160)	0	0	3.500	2.043	MON	97	1,158	08/11/2016	08/01/2032
31418A-SN-9	FN MA1424 - RMBS			4	1.A	227,861	96.1968	211,010	219,353	225,322	0	(577)	0	0	3.500	2.661	MON	640	7,677	09/13/2017	04/01/2033
31418B-7E-0	FN MA2692 - RMBS			4	1.A	203,783	95.7037	185,080	193,388	200,560	0	(455)	0	0	3.500	2.609	MON	564	6,769	11/16/2016	07/01/2036
31418D-HY-1	FN MA3846 - RMBS			4	1.A	221,182	87.1047	192,179	220,630	220,926	0	(16)	0	0	3.000	2.979	MON	552	6,619	10/25/2019	11/01/2049
31418V-T5-1	FN AD7771 - RMBS			4	1.A	16,406	98.6099	15,560	15,780	15,825	0	(55)	0	0	4.000	3.273	MON	53	631	06/16/2011	07/01/2025
31419D-MQ-1	FN AE3066 - RMBS			4	1.A	22,777	98.3926	21,825	22,182	22,221	0	(52)	0	0	3.500	3.017	MON	65	776	06/16/2011	09/01/2025
31419D-NW-7	FN AE3104 - RMBS			4	1.A	17,186	97.1899	16,123	16,589	16,631	0	(51)	0	0	3.500	2.924	MON	48	581	12/19/2017	09/01/2025
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						12,332,459	XXX	11,227,758	11,924,733	12,176,157	0	(23,827)	0	0	XXX	XXX	XXX	30,542	366,509	XXX	XXX
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			4	1.B FE	80,701	98.2220	79,266	80,701	80,701	0	0	0	0	3.200	3.200	MON	215	2,582	06/20/2013	02/01/2044
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG			2	1.A FE	2,244,946	83.2620	1,869,187	2,244,946	2,244,946	0	0	0	0	3.750	3.750	MON	7,015	84,118	08/04/2017	10/01/2057
20775C-LV-4	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	690,000	98.7030	681,051	690,000	690,000	0	0	0	0	3.050	3.050	MN	2,689	21,045	11/02/2016	11/15/2031
20775C-TU-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	125,000	100.3000	125,375	125,000	124,998	0	(1)	0	0	3.400	3.400	MN	543	4,250	04/26/2017	11/15/2032
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	359,972	99.4110	337,997	340,000	347,757	0	(3,472)	0	0	4.000	3.366	MN	1,738	13,831	02/07/2018	11/15/2041
31350A-BR-8	FEDMFH 15M034 A - CMBS				1.B FE	46,238	100.0470	45,021	45,000	45,000	0	0	0	0	4.150	4.141	MON	83	1,867	09/11/2015	04/15/2025
34074M-A6-8	FLORIDA HSG FIN CORP REV				1.A FE	528,595	103.5800	517,900	500,000	524,087	0	(3,053)	0	0	5.000	4.687	JJ	12,500	26,667	05/18/2022	01/01/2053
373539-5F-8	GEORGIA ST HSG & FIN AUTH REV - RMBS			2	1.A FE	149,197	99.2360	138,930	140,000	141,524	0	(1,900)	0	0	3.500	2.911	JD	408	5,155	10/06/2016	06/01/2039
45129W-MB-3	IDAHO HSG & FIN ASSN - RMBS			4	1.B FE	113,231	96.3220	104,167	108,145	111,801	0	(80)	0	0	3.500	2.810	MON	315	3,784	05/05/2014	05/21/2044
45201L-WF-8	ILLINOIS HSG DEV AUTH - RMBS			2	1.B FE	218,869	95.8280	209,737	218,868	218,868	0	0	0	0	3.875	3.875	MON	707	8,481	10/11/2013	12/01/2043
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.A FE	682,572	92.7930	633,379	682,572	682,572	0	0	0	0	3.125	3.125	MON	1,778	21,330	01/25/2017	02/01/2047
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS			2	1.B FE	386,345	84.5940	340,443	402,443	390,656	0	459	0	0	2.450	3.303	MON	822	9,860	08/06/2014	06/01/2043
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE			2	1.A FE	958,921	93.3290	894,951	958,921	958,923	0	0	0	0	4.050	4.050	MON	3,236	38,836	02/03/2017	03/01/2059
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			2	1.A FE	440,066	90.4880	398,207	440,066	440,066	0	0	0	0	2.875	2.875	MON	1,054	12,652	04/18/2017	11/01/2038
56052F-CE-3	MAINE ST HSG AUTH MTG PUR - RMBS			2	1.B FE	83,950	99.3680	79,494	80,000	80,423	0	(1,459)	0	0	3.500	2.880	MN	358	2,939	08/07/2015	11/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57419R-S9-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.A FE	2,000,000	98.6390	1,972,780	2,000,000	2,000,047	0	(16)	0	0	3.350	3.349	MS	19,728	67,000	07/27/2017	09/15/2034
57419R-YB-5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.B FE	79,397	99.4760	74,607	75,000	75,711	0	(699)	0	0	3.500	2.912	MS	875	2,928	11/18/2015	09/01/2045
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.B FE	327,655	98.7340	301,139	305,000	318,155	0	(3,498)	0	0	3.500	2.602	MS	3,558	11,048	10/04/2019	03/01/2050
57587A-HY-7	MASSACHUSETTS ST HSG FIN AGY HSG REV - R			2	1.B FE	64,308	99.7780	59,867	60,000	60,161	0	(412)	0	0	4.000	3.699	JD	200	2,754	03/12/2015	06/01/2039
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	151,052	99.9090	139,873	140,000	140,980	0	(2,587)	0	0	4.000	3.218	JD	467	5,599	08/06/2015	06/01/2046
594654-GD-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	1,112,147	99.3050	1,012,911	1,020,000	1,072,589	0	(23,331)	0	0	3.750	2.627	JD	3,188	38,250	10/09/2019	06/01/2050
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	120,903	88.9610	107,449	120,783	120,783	0	0	0	0	2.600	2.600	MON	262	3,140	08/01/2012	09/01/2042
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	86,631	92.2800	79,943	86,631	86,631	0	0	0	0	3.000	3.000	MON	217	2,599	06/11/2014	07/01/2044
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	147,715	89.8490	132,721	147,715	147,715	0	0	0	0	2.875	2.875	MON	354	4,247	10/15/2014	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	212,519	89.4890	190,181	212,519	212,519	0	0	0	0	2.800	2.800	MON	496	5,951	01/13/2015	02/01/2045
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	137,545	90.1130	123,945	137,545	137,545	0	0	0	0	2.930	2.930	MON	336	4,030	02/10/2017	03/01/2047
60416S-HX-1	MINNESOTA ST HSG FIN AGY - RMBS			2	1.B FE	147,116	99.6730	134,559	135,000	135,406	0	(1,012)	0	0	4.000	3.388	JJ	2,700	6,073	12/04/2014	01/01/2045
60416S-TC-4	MINNESOTA ST HSG FIN AGY - RMBS			2	1.B FE	158,892	99.8090	149,714	150,000	151,539	0	(1,209)	0	0	4.000	3.465	JJ	3,000	6,308	12/14/2016	01/01/2047
604280-CD-7	MINOCQUA HAZELHURST ETC WIS JT SCH DIST				1.C FE	102,000	100.3110	100,311	100,000	100,227	0	(376)	0	0	5.400	5.196	MS	1,800	5,400	12/31/2010	03/01/2025
60535Q-ND-8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE	127,427	99.2080	119,050	120,000	121,204	0	(1,074)	0	0	3.500	2.957	JD	350	4,200	11/03/2016	12/01/2038
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	252,599	99.4850	233,790	235,000	236,493	0	(1,661)	0	0	4.000	3.507	MN	1,567	9,859	08/12/2015	11/01/2045
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	358,845	99.7260	334,082	335,000	343,230	0	(5,648)	0	0	4.000	3.216	MN	2,233	14,156	12/01/2017	05/01/2047
61212R-8H-2	MONTANA ST BRD HSG - RMBS			2	1.B FE	477,729	99.7250	448,763	450,000	461,516	0	(7,369)	0	0	4.000	3.298	JD	1,500	18,000	03/23/2018	06/01/2049
63968M-NY-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.A FE	5,000	98.9710	4,949	5,000	5,000	0	0	0	0	3.500	2.912	MS	58	88	03/01/2023	09/01/2046
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG				1.A FE	502,449	99.0400	465,488	470,000	488,328	0	(9,264)	0	0	3.750	3.506	MS	5,875	17,958	10/03/2019	09/01/2049
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV				1.C FE	428,752	101.2730	405,092	400,000	415,712	0	(7,029)	0	0	4.500	4.233	AO	4,500	18,000	06/15/2018	10/01/2048
647200-5T-7	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	315,196	98.5220	290,640	295,000	305,979	0	(2,990)	0	0	3.500	2.378	MS	3,442	10,325	10/26/2016	03/01/2045
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	334,616	100.0330	321,852	321,746	321,746	0	(1,682)	0	0	4.500	4.500	MON	1,207	14,479	08/08/2013	10/01/2043
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS			2	1.A FE	1,020,464	99.4130	934,482	940,000	985,421	0	(12,634)	0	0	3.750	2.710	JJ	17,625	35,425	07/10/2019	01/01/2050
64972C-BD-4	NEW YORK CITY HOUSING DEVELOPMENT CORPOR			4	1.C FE	103,341	92.3910	95,478	103,341	103,341	0	0	0	0	3.050	3.049	MON	140	3,152	06/19/2014	06/15/2036
658207-SL-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	221,957	99.2830	208,494	210,000	212,422	0	(1,223)	0	0	3.500	2.902	JJ	3,675	7,350	10/20/2016	07/01/2039
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	515,000	96.5700	497,336	515,000	514,992	0	(4)	0	0	3.850	3.850	JJ	9,914	19,828	05/17/2017	07/01/2037
658909-HW-9	NORTH DAKOTA ST HSG FIN AGY - RMBS			2	1.B FE	65,008	99.9340	59,960	60,000	60,185	0	(578)	0	0	4.000	3.373	JJ	1,200	2,400	05/22/2015	01/01/2036
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY - RMBS			2	1.B FE	367,329	99.7030	338,990	340,000	346,933	0	(4,348)	0	0	4.000	3.145	JJ	6,800	13,600	04/05/2017	07/01/2047
67756Q-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	247,812	91.3500	226,377	247,812	247,812	0	0	0	0	2.800	2.800	MON	578	6,939	02/17/2016	03/01/2046
67756Q-TQ-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	510,000	93.8570	478,671	510,000	509,994	0	0	0	0	2.800	2.800	MS	4,760	14,280	10/06/2016	09/01/2031
67756Q-UZ-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	315,149	100.1210	290,351	290,000	296,736	0	(4,228)	0	0	4.500	3.578	MS	4,350	13,258	03/14/2017	03/01/2047
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	95,228	99.6440	89,680	90,000	90,337	0	(481)	0	0	3.500	3.116	JJ	1,575	3,608	08/05/2015	07/01/2036
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	563,550	99.6990	518,435	520,000	530,975	0	(6,720)	0	0	4.000	3.116	JJ	10,400	22,642	05/03/2017	07/01/2047
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	489,353	99.7040	458,638	460,000	466,056	0	(5,010)	0	0	4.000	3.387	AO	4,600	19,487	01/11/2017	10/01/2046
708796-T8-0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	178,177	99.7080	169,504	170,000	170,456	0	(1,251)	0	0	3.500	3.134	AO	1,488	7,094	08/19/2015	04/01/2040
70879Q-RC-9	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	2,000,754	96.3500	1,859,555	1,930,000	1,988,926	0	(7,881)	0	0	3.000	2.563	AO	14,475	58,422	02/17/2022	10/01/2052
76221R-XN-8	RHODE ISLAND HSG & MTG FIN CORP - RMBS			2	1.B FE	2,000,000	97.1960	1,943,920	2,000,000	2,000,013	0	(7)	0	0	3.150	3.150	AO	15,750	63,000	09/14/2016	10/01/2031
76221T-KB-4	RHODE ISLAND HSG & MTG FIN CORP REV - RM			2	1.C FE	1,000,000	100.0270	1,000,270	1,000,000	1,000,001	0	0	0	0	3.800	3.800	AO	9,500	38,000	11/30/2017	10/01/2037
83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG			2	1.A FE	191,980	96.5470	178,612	185,000	186,385	0	(595)	0	0	4.000	4.000	JJ	3,700	7,529	06/25/2015	07/01/2037
83755N-EZ-1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY			2	1.B FE	300,791	97.6250	283,113	290,000	291,761	0	(1,576)	0	0	3.500	3.156	MN	1,692	11,474	10/14/2016	11/01/2041
83756C-QK-4	SOUTH DAKOTA HSG DEV AUTH - RMBS			2	1.A FE	70,000	93.9800	65,786	70,000	69,999	0	0	0	0	3.700	3.700	MN	432	2,590	05/16/2017	11/01/2036
880461-BP-2	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	10,639	100.0000	10,000	10,000	10,000	0	0	0	0	4.000	3.336	JJ	200	465	10/24/2013	07/01/2043
880461-ER-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	508,138	94.2750	499,658	530,000	512,978	0	792	0	0	3.550	3.827	JJ	9,408	18,815	03/22/2017	07/01/2039
880461-EU-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	129,151	99.6420	119,570	120,000	120,733	0	(738)	0	0	4.000	3.660	JJ	2,400	5,122	05/14/2015	07/01/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
880461-KB-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	541,774	99.4760	502,354	505,000	515,110	0	(5,668)	0	0	3.500	2.822	JJ	8,838	18,532	09/14/2016	01/01/2047
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	333,001	99.6990	309,067	310,000	315,493	0	(2,795)	0	0	4.000	3.256	JJ	6,200	12,980	10/31/2022	07/01/2042
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	325,230	99.4180	298,254	300,000	308,618	0	(3,705)	0	0	4.000	3.291	JJ	6,000	12,463	05/18/2017	01/01/2042
880461-PS-1	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	285,000	94.4540	269,194	285,000	284,993	0	(2)	0	0	3.700	3.700	JJ	5,273	10,545	05/18/2017	07/01/2036
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	798,188	95.4410	701,491	735,000	779,065	0	(9,084)	0	0	3.750	2.846	JJ	13,781	28,209	02/26/2020	07/01/2050
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	508,693	93.1120	473,654	508,693	508,693	0	0	0	0	3.100	3.115	MON	1,314	15,808	06/08/2017	09/01/2047
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	948,383	77.9060	738,848	948,383	948,383	0	0	0	0	2.300	2.322	MON	1,878	22,113	06/12/2020	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.A FE	948,383	77.9060	738,848	948,383	948,383	0	0	0	0	2.300	2.322	MON	1,878	22,116	06/12/2020	07/01/2037
917436-X7-7	UTAH HSG CORP SINGLE FAMILY MTG REV - RM			2	1.C FE	10,009	100.0110	10,001	10,000	10,000	0	0	0	0	4.000	3.991	JJ	200	400	06/21/2011	07/01/2024
91743P-AH-8	UTAH HSG CORP - RMBS			4	1.B FE	13,955	99.6620	12,878	12,921	12,921	0	(2,732)	0	0	4.000	3.536	MON	43	517	06/03/2014	06/21/2044
924190-HG-9	VERMONT HSG FIN AGY - RMBS			2	1.B FE	42,298	99.6390	39,856	40,000	40,398	0	(467)	0	0	3.750	2.535	MN	250	1,500	04/10/2015	11/01/2045
924190-MD-0	VERMONT HSG FIN AGY - RMBS			2	1.B FE	143,878	99.4120	134,206	135,000	137,735	0	(907)	0	0	4.000	3.245	MN	900	5,400	03/09/2017	11/01/2047
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS			4	1.A FE	919,807	80.5980	741,346	919,807	919,807	0	0	0	0	2.875	2.865	MON	2,204	26,444	02/03/2022	02/25/2052
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS			4	1.A FE	635,166	95.6840	607,752	635,166	634,880	0	(50)	0	0	3.125	3.109	MON	1,654	19,849	05/24/2017	11/25/2039
93978T-VD-8	WASHINGTON ST HSG FIN COMMN - RMBS			2	1.A FE	211,510	99.3180	198,636	200,000	202,460	0	(2,214)	0	0	3.500	2.968	JD	583	7,000	10/20/2016	12/01/2046
98322Q-HV-2	WYOMING CMNTY DEV AUTH HSG REV - RMBS			2	1.B FE	36,597	99.4710	34,815	35,000	35,039	0	(140)	0	0	3.000	2.729	JD	88	1,173	01/07/2015	12/01/2044
98322Q-MK-0	WYOMING CMNTY DEV AUTH HSG REV - RMBS			2	1.B FE	785,000	100.3120	787,449	785,000	784,989	0	(5)	0	0	3.450	3.450	JD	2,257	27,083	04/26/2017	12/01/2032
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						33,149,788	XXX	30,584,337	32,283,109	32,644,966	0	(153,616)	0	0	XXX	XXX	XXX	269,373	1,136,401	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						60,379,317	XXX	57,442,424	59,231,351	59,859,003	0	(167,236)	0	0	XXX	XXX	XXX	402,265	1,980,702	XXX	XXX
00080Q-AF-2	ABN AMRO BANK NV		C		2.B FE	997,320	98.1460	981,460	1,000,000	999,500	0	299	0	0	4.750	4.783	JJ	20,188	47,500	07/21/2015	07/28/2025
00206R-MM-1	AT&T INC			1,2	2.B FE	921,853	81.1192	729,262	899,000	916,956	0	(1,637)	0	0	2.550	2.318	JD	1,910	22,925	12/07/2020	12/01/2033
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH TRUSTS -			1	2.B FE	319,169	90.0000	287,252	319,169	319,231	0	(12)	0	0	4.125	4.118	JD	585	13,166	12/01/2015	06/15/2029
012653-AD-3	ALBEMARLE CORP			1,2	2.B FE	999,080	98.2528	982,528	1,000,000	999,375	0	165	0	0	4.650	4.670	JD	3,875	46,500	05/10/2022	06/01/2027
014916-AA-8	ALEXANDER FUNDING TRUST II			1,2	2.C FE	2,000,000	105.0224	2,100,448	2,000,000	2,000,000	0	0	0	0	7.467	7.474	JJ	50,610	0	08/15/2023	07/31/2028
01748T-AC-5	ALLEGION US HOLDING COMPANY INC		C	1,2	2.B FE	999,980	102.0646	1,020,646	1,000,000	999,999	0	0	0	0	5.411	5.411	JJ	27,055	55,463	06/07/2022	07/01/2032
023135-BX-3	AMAZON.COM INC	SD		1,2	1.D FE	453,034	92.3239	420,074	455,000	454,058	0	2,121	0	0	1.000	1.089	MN	619	17,275	05/10/2021	05/12/2026
02343U-AJ-4	AMCOR FINANCE (USA) INC			1,2	2.B FE	1,485,330	103.5371	1,553,057	1,500,000	1,485,995	0	665	0	0	5.625	5.755	MN	8,203	42,188	05/17/2023	05/26/2033
02665W-EH-0	AMERICAN HONDA FINANCE CORP	SD		1	1.G FE	998,700	99.6699	996,699	1,000,000	998,823	0	123	0	0	4.600	4.622	AO	9,456	23,000	04/13/2023	04/17/2030
02772A-AA-7	AMERICAN NATIONAL GROUP LLC			1,2	2.B FE	1,000,000	96.4509	964,509	1,000,000	1,000,000	0	0	0	0	6.144	6.144	JD	3,072	61,440	06/06/2022	06/13/2032
03076C-AL-0	AMERIPRISE FINANCIAL INC	SD		1,2	1.G FE	499,880	99.1120	495,560	500,000	499,917	0	8	0	0	4.500	4.502	MN	3,000	22,500	05/10/2022	05/13/2032
03666H-AF-8	ANTARES HOLDINGS LP			1,2	2.B FE	998,620	103.3537	1,033,537	1,000,000	998,709	0	89	0	0	7.950	7.984	FA	30,917	0	08/08/2023	08/11/2028
03761U-AH-9	MIDCAP FINANCIAL INVESTMENT CORP			1,2	2.C FE	998,720	91.3189	913,189	1,000,000	999,314	0	249	0	0	4.500	4.529	JJ	20,625	45,000	07/09/2021	07/16/2026
03770D-A*-4	APOLLO DEBT SOLUTIONS BDC				2.C Z	2,000,000	99.9685	1,999,370	2,000,000	2,000,000	0	0	0	0	8.210	8.208	JJ	74,802	94,871	12/21/2022	12/21/2025
037833-EN-6	APPLE INC	SD		1,2	1.B FE	1,997,520	95.4500	1,909,000	2,000,000	1,997,981	0	326	0	0	3.250	3.270	FA	25,819	65,000	08/01/2022	08/08/2029
038923-AW-8	ARBOR REALTY TRUST INC			1,2	1.F PL	2,000,000	93.4102	1,868,204	2,000,000	2,000,000	0	0	0	0	5.000	4.998	AO	16,944	100,000	04/30/2021	04/30/2026
038923-AX-6	ARBOR REALTY TRUST INC				1.F PL	1,000,000	89.0000	890,000	1,000,000	1,000,000	0	0	0	0	4.500	4.503	MS	15,000	45,000	08/31/2021	09/01/2026
04015C-AA-6	ARES FINANCE CO LLC			1,2	2.A FE	982,680	97.8018	978,018	1,000,000	998,410	0	1,997	0	0	4.000	4.213	AO	9,222	40,000	10/01/2014	10/08/2024
045487-AB-1	ASSOCIATED BANC-CORP			2	2.C FE	996,470	98.0188	980,188	1,000,000	999,582	0	386	0	0	4.250	4.292	JJ	19,597	42,500	11/05/2014	01/15/2025
04685A-3C-3	ATHENE GLOBAL FUNDING	SD			1.E FE	1,176,705	86.0332	1,290,498	1,500,000	1,234,163	0	47,908	0	0	1.985	6.475	FA	10,918	29,775	10/13/2022	08/19/2028
04685A-3D-1	ATHENE GLOBAL FUNDING				1.E FE	41,831	90.1726	45,086	50,000	44,111	0	2,072	0	0	1.730	6.475	AO	214	865	10/13/2022	10/02/2026
04685A-3D-1	ATHENE GLOBAL FUNDING	SD			1.E FE	1,213,085	90.1726	1,307,503	1,450,000	1,279,514	0	55,110	0	0	1.730	6.466	AO	6,202	25,085	10/13/2022	10/02/2026
04685A-3E-9	ATHENE GLOBAL FUNDING	SD			1.E FE	3,840,650	81.3099	4,065,495	5,000,000	3,927,630	0	86,980	0	0	2.646	6.167	AO	31,973	132,300	03/02/2023	10/04/2031
05580M-81-9	B RILEY FINANCIAL INC			1,2	2.A PL	1,000,000	13.4000	536,000	1,000,000	1,000,000	0	0	0	0	5.250	0.053	JAJO	8,896	52,500	08/04/2021	08/31/2028
05580M-82-7	B RILEY FINANCIAL INC			1,2	2.A PL	2,000,000	17.7200	1,417,600	2,000,000	2,000,000	0	0	0	0	5.500	0.055	JAJO	18,639	110,000	03/25/2021	03/31/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC			1,2	2.C FE	991,960	92.9058	929,058	1,000,000	996,327	0	1,594	0	0	2.950	3.125	MS	9,096	29,500	03/03/2021	03/10/2026
060505-17-9	BANK OF AMERICA CORP			2	2.C FE	623,141	25.5200	638,000	625,000	625,000	0	0	0	0	6.450	6.450	MJSD	72	40,313	12/31/2010	12/15/2086
06406R-BM-8	BANK OF NEW YORK MELLON CORP	SD		1,2,5	1.F FE	2,000,000	106.0610	2,121,220	2,000,000	2,000,000	0	0	0	0	5.834	5.834	AO	21,391	116,680	10/18/2022	10/25/2033
073096-AA-7	BAYPORT POLYMERS LLC			1,2	2.A FE	3,000,000	95.5984	2,867,952	3,000,000	3,000,000	0	0	0	0	4.743	4.743	AO	30,434	142,290	04/11/2022	04/14/2027
07330M-AC-1	TRUIST BANK	SD		2	1.F FE	1,000,000	92.7220	927,220	1,000,000	1,000,000	0	0	0	0	2.636	2.636	MS	7,615	26,360	09/09/2019	09/17/2029
0778FP-AL-3	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.A FE	999,300	102.3332	1,023,332	1,000,000	999,335	0	35	0	0	5.100	5.109	MN	7,083	25,500	05/08/2023	05/11/2033
084664-CZ-2	BERKSHIRE HATHAWAY FINANCE CORP	SD		1,2	1.C FE	9,998,100	94.3034	9,430,340	10,000,000	9,998,781	0	362	0	0	2.300	2.304	MS	67,722	230,000	03/07/2022	03/15/2027
092113-AV-1	BLACK HILLS CORP			1,2	2.A FE	996,770	103.6166	1,036,166	1,000,000	997,251	0	481	0	0	5.950	6.025	MS	17,519	31,072	03/02/2023	03/15/2028
09247X-AT-8	BLACKROCK INC	SD		1,2	1.D FE	990,040	100.8497	1,008,497	1,000,000	990,584	0	544	0	0	4.750	4.876	MN	4,750	23,750	05/17/2023	05/25/2033
092533-A#-5	BLACKROCK CAP INVT CORP A 5.820 12/09/20				2.C PL	2,000,000	97.0740	1,941,480	2,000,000	2,000,000	0	0	0	0	5.820	5.820	JD	7,113	116,400	04/21/2022	12/09/2025
09259E-AB-4	BLACKROCK TCP CAPITAL CORP			1	2.C FE	1,015,430	92.1803	921,803	1,000,000	1,007,516	0	(3,435)	0	0	2.850	2.481	FA	11,242	28,500	08/18/2021	02/09/2026
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	1,303,010	90.3924	1,245,607	1,378,000	1,323,565	0	15,944	0	0	2.625	4.005	JD	1,608	36,173	10/14/2022	12/15/2026
09261L-AC-2	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	2,006,480	95.1497	1,902,994	2,000,000	2,002,694	0	(1,393)	0	0	3.625	3.549	JJ	33,431	72,500	11/23/2020	01/15/2026
09261X-AB-8	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	987,910	91.3043	913,043	1,000,000	993,818	0	2,159	0	0	2.750	2.990	MS	8,021	27,500	03/09/2021	09/16/2026
09261X-AD-4	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	987,970	88.0501	880,501	1,000,000	993,065	0	2,116	0	0	2.125	2.357	FA	8,028	21,250	07/20/2021	02/15/2027
09261X-AG-7	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	809,190	86.3791	863,791	1,000,000	846,414	0	26,676	0	0	2.850	6.682	MS	7,204	28,500	08/03/2022	09/30/2028
093662-AJ-3	BLOCK FINANCIAL LLC			1,2	2.C FE	995,370	89.0088	890,088	1,000,000	996,934	0	629	0	0	2.500	2.572	JJ	11,528	25,000	06/22/2021	07/15/2028
09581J-AA-4	BLUE OWL FINANCE LLC			1,2	2.B FE	987,300	82.3385	823,385	1,000,000	990,170	0	1,149	0	0	3.125	3.275	JD	1,823	31,250	06/03/2021	06/10/2031
107015-AA-7	BREMER FINL CORP				2.B FE	1,000,000	95.0299	950,299	1,000,000	1,000,008	0	(7)	0	0	5.200	5.199	JD	26,144	26,000	12/29/2014	12/30/2024
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC			1	3.A FE	921,250	95.8527	958,527	1,000,000	945,373	17,723	18,758	0	0	4.800	7.165	JJ	20,533	48,000	09/13/2022	07/27/2026
11135F-BE-0	BROADCOM INC			1,2	2.C FE	997,430	89.5622	895,622	1,000,000	998,463	0	354	0	0	1.950	1.989	FA	7,367	19,500	01/04/2021	02/15/2028
11135F-BL-4	BROADCOM INC			1,2	2.C FE	1,011,070	87.0655	870,655	1,000,000	1,009,084	0	(746)	0	0	3.469	3.363	AO	7,323	34,690	03/31/2021	04/15/2034
114259-AV-6	BROOKLYN UNION GAS CO			1,2	2.A FE	1,000,000	97.5832	975,832	1,000,000	1,000,000	0	0	0	0	4.632	4.632	FA	18,785	46,320	08/02/2022	08/05/2027
115637-AS-9	BROWN-FORMAN CORP			1,2	1.G FE	1,991,060	98.0364	1,960,728	2,000,000	1,998,243	0	1,344	0	0	3.500	3.571	AO	14,778	70,000	03/22/2018	04/15/2025
118230-AN-1	BUCKEYE PARTNERS LP			1,2	3.C FE	106,400	98.1250	122,656	125,000	122,656	115	2,541	0	0	4.350	6.598	AO	1,148	5,438	12/15/2015	10/15/2024
12325J-AJ-0	FRANKLIN BSP LENDING CORP			1,2	2.C FE	3,987,920	92.2733	3,690,932	4,000,000	3,961,988	0	15,942	0	0	3.250	3.316	MS	32,861	130,000	03/24/2021	03/30/2026
125491-AN-0	CI FINANCIAL CORP			1,2	2.B FE	2,931,855	78.6894	3,147,576	4,000,000	3,026,319	0	83,847	0	0	3.200	7.799	JD	4,978	128,000	05/11/2023	12/17/2030
136385-AV-3	CANADIAN NATURAL RESOURCES LTD			1,2	2.A FE	473,743	98.2816	491,408	500,000	496,387	0	3,181	0	0	3.900	4.591	FA	8,125	19,500	08/21/2015	02/01/2025
138616-AK-3	CANTOR FITZGERALD LP			1,2	2.C FE	996,810	95.7405	957,405	1,000,000	997,825	0	600	0	0	4.500	4.572	AO	9,625	45,000	04/07/2022	04/14/2027
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	2,000,000	98.0441	1,960,882	2,000,000	2,000,000	0	0	0	0	4.927	4.929	MN	13,960	98,540	05/05/2022	05/10/2028
140501-AB-3	CAPITAL SOUTHWEST CORP			1,2	2.C FE	1,021,100	94.5865	945,865	1,000,000	1,009,455	0	(4,272)	0	0	4.500	4.000	JJ	18,875	45,000	02/22/2021	01/31/2026
140501-AC-1	CAPITAL SOUTHWEST CORP			1,2	2.C FE	994,180	90.3557	903,557	1,000,000	996,752	0	1,106	0	0	3.375	3.500	AO	8,438	33,750	08/24/2021	10/01/2026
15089Q-AM-6	CELANESE US HOLDINGS LLC			1,2	2.C FE	3,000,000	102.4067	3,072,201	3,000,000	3,000,000	0	0	0	0	6.165	6.165	JJ	85,283	185,464	07/07/2022	07/15/2027
15089Q-AW-4	CELANESE US HOLDINGS LLC			1,2	2.C FE	1,999,720	104.9662	2,099,324	2,000,000	1,999,508	0	(212)	0	0	6.350	6.356	MN	16,228	28,575	08/10/2023	11/15/2028
15201P-AA-7	SOUTHSTATE CORP			2,5	2.B FE	1,000,000	94.1644	941,644	1,000,000	1,000,000	0	0	0	0	5.750	5.751	JD	4,792	57,500	05/21/2020	06/01/2030
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	914,910	94.4034	944,034	1,000,000	929,412	0	14,502	0	0	3.750	5.696	FA	14,167	37,500	01/06/2023	02/15/2028
17288X-AB-0	CITADEL LP			1,2	2.B FE	498,570	97.4210	487,105	500,000	499,200	0	200	0	0	4.875	4.923	JJ	11,104	24,375	09/11/2019	01/15/2027
172967-NU-1	CITIGROUP INC			1,2,5	1.G FE	1,500,000	97.6524	1,464,786	1,500,000	1,500,000	0	0	0	0	4.910	4.911	MN	7,570	73,650	05/17/2022	05/24/2033
172967-PA-3	CITIGROUP INC			1,2,5	1.G FE	1,000,000	107.0469	1,070,469	1,000,000	1,000,000	0	0	0	0	6.270	6.272	MN	7,663	62,700	11/09/2022	11/17/2033
174610-BE-4	CITIZENS FINANCIAL GROUP INC			2	2.B FE	1,000,000	91.7843	917,843	1,000,000	1,000,000	0	0	0	0	5.641	5.640	MN	6,268	56,410	05/18/2022	05/21/2037
19828T-AA-4	COLUMBIA PIPELINES OPERATING COMPANY LLC			1,2	2.A FE	1,999,960	103.5945	2,071,890	2,000,000	1,999,986	0	26	0	0	5.927	5.927	FA	47,087	0	08/02/2023	08/15/2030
20602D-AA-9	CONCENTRIX CORP			1,2	2.B FE	999,040	102.4767	1,024,767	1,000,000	999,162	0	122	0	0	6.650	6.686	FA	27,524	0	07/19/2023	08/02/2026
20602D-AB-7	CONCENTRIX CORP			1,2	2.B FE	999,790	102.8446	1,028,446	1,000,000	999,805	0	15	0	0	6.600	6.605	FA	27,317	0	07/19/2023	08/02/2028
222070-AE-4	COTY INC			1,2	3.A FE	243,988	98.2500	257,415	262,000	250,693	0	4,406	0	0	5.000	7.079	AO	2,766	17,621	06/15/2022	04/15/2026
224044-CR-6	COX COMMUNICATIONS INC			1,2	2.B FE	1,999,820	101.7575	2,035,150	2,000,000	1,999,672	0	(148)	0	0	5.450	5.454	MS	32,094	25,736	06/12/2023	09/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22548@-AA-9	CREDIT OPPORTUNITIES PARTNERS JV LLC				2.B PL	1,000,000	92.0842	920,842	1,000,000	1,000,000	0	0	0	0	3.620	3.620	FA	12,469	36,200	08/17/2021	08/17/2026
23338V-AS-5	DTE ELECTRIC CO	SD		1,2	1.E FE	997,920	104.1098	1,041,098	1,000,000	998,122	0	202	0	0	5.200	5.226	AO	13,000	30,044	02/27/2023	04/01/2033
24422E-UE-7	JOHN DEERE CAPITAL CORP	SD			1.F FE	214,933	98.4771	211,726	215,000	214,990	0	86	0	0	3.450	3.454	MS	2,225	103,500	03/08/2018	03/13/2025
24422E-VF-3	JOHN DEERE CAPITAL CORP	SD			1.F FE	999,340	92.1548	921,548	1,000,000	999,695	0	93	0	0	1.750	1.760	MS	5,444	17,500	03/04/2020	03/09/2027
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS			1	1.F FE	651,460	94.5158	615,733	651,460	651,554	0	(21)	0	0	3.625	3.619	JJ	9,905	23,615	08/10/2015	01/30/2029
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS THROUGH TRUS			1	2.B FE	325,734	93.1875	303,543	325,734	325,572	0	28	0	0	3.875	3.891	JJ	5,294	12,622	08/10/2015	01/30/2029
25461L-AA-0	DIRECTV FINANCING LLC			1,2	3.B FE	890,000	93.5000	935,000	1,000,000	918,194	8,387	18,557	0	0	5.875	8.550	FA	22,194	58,750	06/13/2022	08/15/2027
260543-CY-7	DOW CHEMICAL CO			1,2	2.A FE	1,997,960	101.1185	2,022,370	2,000,000	1,998,932	0	189	0	0	4.800	4.812	MN	8,267	96,000	11/28/2018	11/30/2028
260543-DG-5	DOW CHEMICAL CO			1,2	2.A FE	1,994,760	109.9710	2,199,420	2,000,000	1,995,046	0	298	0	0	6.300	6.336	MS	37,100	111,650	10/24/2022	03/15/2033
263534-CR-8	EIDP INC			1,2	1.G FE	697,473	101.2533	708,773	700,000	697,599	0	201	0	0	4.800	4.846	MN	4,293	27,720	05/11/2023	05/15/2033
263534-CR-8	EIDP INC	SD		1,2	1.G FE	1,295,307	101.2533	1,316,293	1,300,000	1,295,547	0	164	0	0	4.800	4.845	MN	7,973	20,280	05/11/2023	05/15/2033
26442E-AJ-9	DUKE ENERGY OHIO INC	SD		1,2	1.F FE	1,998,880	103.5692	2,071,384	2,000,000	1,998,988	0	108	0	0	5.250	5.257	AO	26,250	55,125	03/20/2023	04/01/2033
277432-AX-8	EASTMAN CHEMICAL CO			1,2	2.B FE	1,999,700	103.6917	2,073,834	2,000,000	1,999,719	0	19	0	0	5.750	5.752	MS	36,097	57,500	02/22/2023	03/08/2033
278642-AW-3	EBAY INC			1,2	2.A FE	998,430	88.9239	889,239	1,000,000	998,979	0	149	0	0	2.700	2.718	MS	8,250	27,000	03/04/2020	03/11/2030
285512-AD-1	ELECTRONIC ARTS INC			1,2	2.A FE	996,690	100.1856	1,001,856	1,000,000	999,170	0	355	0	0	4.800	4.841	MS	16,000	48,000	02/17/2016	03/01/2026
29278N-AP-8	ENERGY TRANSFER LP			1,2	2.C FE	999,240	96.9210	969,210	1,000,000	999,786	0	151	0	0	2.900	2.916	MN	3,706	29,000	01/07/2020	05/15/2025
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	129,520	97.7500	136,850	140,000	136,850	2,615	1,235	0	0	4.150	5.135	JD	484	5,810	09/02/2015	06/01/2025
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	SD			1.E FE	998,830	100.7384	1,007,384	1,000,000	999,020	0	190	0	0	5.450	5.477	MS	17,864	27,250	02/28/2023	03/03/2028
314890-AC-8	FERGUSON FINANCE PLC		C	1,2	2.B FE	1,994,040	97.9174	1,958,348	2,000,000	1,995,926	0	1,124	0	0	4.250	4.317	AO	16,764	85,000	04/12/2022	04/20/2027
31620M-BW-5	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	1,996,820	100.1409	2,002,818	2,000,000	1,997,681	0	589	0	0	4.700	4.736	JJ	43,344	94,522	07/06/2022	07/15/2027
316773-DJ-6	FIFTH THIRD BANCORP			1,2,5	2.A FE	2,000,000	103.6407	2,072,814	2,000,000	2,000,000	0	0	0	0	6.361	6.365	AO	22,617	127,220	10/24/2022	10/27/2028
320209-AA-7	FIRST FINANCIAL BANCORP				2.B FE	2,125,640	91.1970	1,823,940	2,000,000	2,026,961	0	(15,464)	0	0	5.125	4.269	FA	35,875	102,500	09/22/2016	08/25/2025
341081-GL-5	FLORIDA POWER & LIGHT CO	SD		1,2	1.D FE	1,497,570	103.5936	1,553,904	1,500,000	1,497,826	0	256	0	0	5.100	5.120	AO	19,125	44,200	02/28/2023	04/01/2033
36143L-2A-2	GA GLOBAL FUNDING TRUST	SD			1.F FE	1,997,700	92.2073	1,844,146	2,000,000	1,999,047	0	456	0	0	1.625	1.649	JJ	14,986	32,500	01/08/2021	01/15/2026
37045X-CR-5	GENERAL MOTORS FINANCIAL COMPANY INC			1	2.B FE	997,860	99.9031	999,031	1,000,000	999,979	0	472	0	0	5.100	5.149	JJ	23,233	51,000	01/14/2019	01/17/2024
38173M-AA-0	GOLUB CAPITAL BDC INC			1,2	2.C FE	999,200	99.1512	991,512	1,000,000	999,933	0	230	0	0	3.375	3.399	AO	7,125	33,750	09/29/2020	04/15/2024
38173M-AB-8	GOLUB CAPITAL BDC INC			1,2	2.C FE	996,990	90.4937	904,937	1,000,000	998,499	0	541	0	0	2.500	2.559	FA	8,819	25,000	02/17/2021	08/24/2026
38175@-AA-5	GOLUB CAP PARTNERS TRANCHE A 3.09 02/24/				2.B PL	1,000,000	96.3692	963,692	1,000,000	1,000,000	0	0	0	0	3.090	3.090	FA	10,901	30,900	02/24/2022	02/24/2025
38982G-AA-4	GREAT AJAX OPERATING PARTNERSHIP LP			1,2	2.C PL	1,980,180	89.5913	1,791,826	2,000,000	1,984,724	0	3,382	0	0	8.875	9.125	MS	59,167	179,965	08/23/2022	09/01/2027
40052T-AA-7	GRYPHON FDG LTD - ABS		C		5.B GI	3,605	0.0001	1	1,312,517	0	0	0	0	0	0.500	250.000	MON	0	0	12/31/2010	05/11/2050
40440V-A#-2	HPS CORPORATE LENDING A 8.120 03/15/2026				2.C PL	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	8.120	8.120	MS	119,544	203,000	03/15/2023	03/15/2026
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	998,630	96.4994	964,994	1,000,000	999,583	0	279	0	0	3.350	3.380	JD	2,140	33,500	06/03/2020	06/08/2025
41283L-BA-2	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	1,687,900	92.6743	1,853,486	2,000,000	1,764,650	0	65,013	0	0	3.050	7.341	FA	23,214	61,000	10/20/2022	02/14/2027
42234Q-AD-4	HEARTLAND FINANCIAL USA INC			2	2.B FE	500,000	95.0057	475,029	500,000	500,000	0	0	0	0	5.750	5.750	JD	14,455	14,375	12/12/2014	12/30/2024
42234Q-AE-2	HEARTLAND FINANCIAL USA INC			2,5	2.B FE	1,000,000	71.8664	718,664	1,000,000	1,000,000	0	0	0	0	2.750	2.750	MS	8,097	27,500	08/31/2021	09/15/2031
42250P-AE-3	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	983,560	101.0746	1,010,746	1,000,000	984,447	0	887	0	0	5.250	5.472	JD	2,333	47,833	05/01/2023	12/15/2032
432748-AB-7	HILLTOP HOLDINGS INC			2	2.A FE	1,000,000	97.7532	977,532	1,000,000	1,000,019	0	(14)	0	0	5.000	5.000	AO	10,556	50,000	04/06/2015	04/15/2025
44891A-CE-5	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	1,991,940	102.5165	2,050,330	2,000,000	1,992,618	0	678	0	0	5.800	5.870	AO	29,000	58,322	03/28/2023	04/01/2030
45005*-AB-6	IRG INDUSTRIAL LLC				2.C FE	2,000,000	89.9010	1,798,020	2,000,000	2,000,000	0	0	0	0	4.020	4.020	MS	26,577	80,400	03/03/2021	03/02/2028
458140-CG-3	INTEL CORP	SD		1,2	1.F FE	2,492,875	104.3919	2,609,798	2,500,000	2,493,417	0	542	0	0	5.200	5.237	FA	50,917	65,000	02/07/2023	02/10/2033
46266T-AB-4	IQVIA INC			1,2	2.C FE	999,930	101.5000	1,015,000	1,000,000	999,923	0	(7)	0	0	5.700	5.702	MN	7,283	27,233	05/18/2023	05/15/2028
46590X-AZ-9	JBS USA LUX SA			1,2	2.C FE	1,975,090	98.8750	1,977,500	2,000,000	1,981,336	0	4,067	0	0	5.125	5.382	FA	42,708	113,889	06/10/2022	02/01/2028
46647P-DK-9	JPMORGAN CHASE & CO			1,2	1.G FE	1,381,260	103.4809	1,552,214	1,500,000	1,390,586	0	7,763	0	0	5.717	6.754	MS	25,488	85,755	10/19/2022	09/14/2033
469814-AA-5	JACOBS ENGINEERING GROUP INC			1,2	2.C FE	1,997,980	101.5941	2,031,882	2,000,000	1,998,184	0	204	0	0	5.900	5.913	MS	39,333	63,917	02/13/2023	03/01/2033
47233W-BM-0	JEFFERIES FINANCIAL GROUP INC			1,2	2.B FE	1,491,555	101.9495	1,529,243	1,500,000	1,492,211	0	656	0	0	5.875	6.007	JJ	39,167	0	07/18/2023	07/21/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48662#-AA-2	KAYNE ANDERSON BDC INC A 8.65 06/30/2027				2.B FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	8.650	8.647	JJ	87,461	0	06/29/2023	06/30/2027
48662#-AB-0	KAYNE ANDERSON BDC INC A 8.74 06/30/2028				2.B FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	8.740	8.738	JJ	88,371	0	06/29/2023	06/30/2028
501797-AQ-7	BATH & BODY WORKS INC			1	3.B FE	4,246,103	101.7500	4,144,278	4,073,000	4,144,278	130,956	(34,223)	0	0	6.694	5.656	JJ	125,720	272,647	04/14/2022	01/15/2027
52532X-AJ-4	LEIDOS INC			1,2	2.C FE	2,978,910	103.9939	3,119,817	3,000,000	2,980,370	0	1,460	0	0	5.750	5.839	MS	50,792	94,396	02/16/2023	03/15/2033
539439-AQ-2	LLOYDS BANKING GROUP PLC		C	2,5	1.G FE	2,146,225	94.0507	2,351,268	2,500,000	2,206,280	0	50,180	0	0	3.574	6.437	MN	13,403	89,350	10/19/2022	11/07/2028
55272X-AA-0	MFA FINANCIAL INC				2.C PL	987,500	98.9360	989,360	1,000,000	997,270	0	5,738	0	0	6.250	6.872	JD	2,778	62,500	04/08/2022	06/15/2024
55336V-AA-8	MPLX LP			1,2	2.B FE	232,368	98.5407	246,352	250,000	247,467	0	2,145	0	0	4.000	4.940	FA	3,778	10,000	08/19/2015	02/15/2025
556079-AF-8	MACQUARIE BANK LTD		C		2.B FE	1,000,000	106.3103	1,063,103	1,000,000	1,000,000	0	0	0	0	6.798	6.798	JJ	30,780	33,990	01/10/2023	01/18/2033
56035L-A@-3	MAIN STREET CAPITAL CORPORATION				2.C FE	5,000,000	99.0533	4,952,665	5,000,000	5,000,000	0	0	0	0	7.530	7.535	JD	8,367	332,575	02/02/2023	12/23/2025
571903-BL-6	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	987,320	100.5728	1,005,728	1,000,000	988,746	0	1,426	0	0	4.900	5.146	AO	10,344	26,950	03/23/2023	04/15/2029
57636Q-AX-2	MASTERCARD INC	SD		1,2	1.E FE	2,997,180	103.0801	3,092,403	3,000,000	2,997,409	0	229	0	0	4.850	4.862	MS	45,267	72,750	03/06/2023	03/09/2033
58933Y-BK-0	MERCK & CO INC			1,2	1.E FE	129,886	100.5287	130,687	130,000	129,891	0	6	0	0	4.500	4.511	MN	715	2,925	05/08/2023	05/17/2033
58933Y-BK-0	MERCK & CO INC	SD		1,2	1.E FE	1,868,354	100.5287	1,879,887	1,870,000	1,868,463	0	109	0	0	4.500	4.511	MN	10,285	42,075	05/08/2023	05/17/2033
59408T-AA-8	MICHAEL KORS (USA) INC			1,2	2.C FE	963,750	98.0000	980,000	1,000,000	986,796	0	15,057	0	0	4.250	5.888	MN	7,083	42,500	06/10/2022	11/01/2024
595112-BZ-5	MICRON TECHNOLOGY INC			1,2	2.C FE	3,997,320	104.0495	4,161,980	4,000,000	3,997,502	0	182	0	0	5.875	5.884	FA	92,694	117,500	02/06/2023	02/09/2033
60687Y-CT-4	MIZUHO FINANCIAL GROUP INC		C	2	1.G FE	3,000,000	103.7300	3,111,900	3,000,000	3,000,000	0	0	0	0	5.754	5.753	MN	16,303	129,465	02/21/2023	05/27/2034
61747Y-FB-6	MORGAN STANLEY			2	2.A FE	2,000,000	100.7113	2,014,226	2,000,000	2,000,000	0	0	0	0	5.948	5.948	JJ	53,532	59,480	01/17/2023	01/19/2038
61774A-AD-5	MORGAN STANLEY DIRECT LENDING FUND			1,2	2.C FE	997,480	96.5728	965,728	1,000,000	998,383	0	473	0	0	4.500	4.556	FA	17,500	45,000	02/08/2022	02/11/2027
63111X-AH-4	NASDAQ INC			1,2	2.B FE	998,010	102.6729	1,026,729	1,000,000	998,190	0	180	0	0	5.350	5.396	JD	446	26,750	06/22/2023	06/28/2028
639057-AF-5	NATWEST GROUP PLC		C	2	1.G FE	2,810,590	100.5057	3,015,171	3,000,000	2,843,215	0	27,197	0	0	5.516	6.820	MS	41,830	165,480	10/19/2022	09/30/2028
639057-AK-4	NATWEST GROUP PLC		C	2	1.G FE	1,000,000	102.4592	1,024,592	1,000,000	1,000,000	0	0	0	0	5.808	5.806	MS	17,424	14,520	06/08/2023	09/13/2029
649604-AG-0	NEW YORK MORTGAGE TRUST INC			1,2	2.A PL	2,000,000	95.5000	1,910,000	2,000,000	2,000,000	0	0	0	0	5.750	5.747	AO	19,486	115,000	04/15/2021	04/30/2026
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP			1,2	1.G FE	998,410	105.0449	1,050,449	1,000,000	998,469	0	59	0	0	5.850	5.871	FA	23,238	0	08/03/2023	08/15/2033
651229-BC-9	NEWELL BRANDS INC			1,2	3.B FE	1,000,000	99.5000	995,000	1,000,000	995,000	2,500	0	0	0	6.375	6.375	MS	18,771	63,927	09/09/2022	09/15/2027
65539*-AA-1	NORTH HAVEN PRIVATE INCOME FUND LLC				2.B PL	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	7.000	7.000	MS	81,667	162,000	03/16/2023	03/16/2026
65539*-AD-5	NORTH HAVEN PIF B 8.88 08/10/2028				2.B PL	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	8.880	8.877	MS	34,780	0	08/10/2023	08/10/2028
665859-AX-2	NORTHERN TRUST CORP	SD		2	1.F FE	2,989,380	107.3627	3,220,881	3,000,000	2,990,637	0	1,127	0	0	6.125	6.171	MN	30,115	183,750	10/26/2022	11/02/2032
66765R-CL-8	NORTHWEST NATURAL GAS CO	SD		1,2	1.F FE	997,800	105.1973	1,051,973	1,000,000	997,962	0	162	0	0	5.750	5.779	MS	16,931	29,868	03/02/2023	03/15/2033
67077M-BA-5	NUTRIEN LTD			1,2	2.B FE	998,200	100.7143	1,007,143	1,000,000	998,448	0	248	0	0	4.900	4.941	MS	12,794	24,500	03/23/2023	03/27/2028
680277-AC-4	OLD SECOND BANCORP INC				2.C FE	1,000,000	80.5812	805,812	1,000,000	1,000,000	0	0	0	0	3.500	3.500	AO	7,389	35,000	04/06/2021	04/15/2031
682680-BA-0	ONEOK INC			1,2	2.B FE	999,220	95.0510	950,510	1,000,000	999,750	0	143	0	0	2.200	2.215	MS	6,478	22,000	03/05/2020	09/15/2025
682680-BL-6	ONEOK INC			1,2	2.B FE	1,999,520	105.8885	2,117,770	2,000,000	1,999,556	0	36	0	0	6.050	6.053	MS	42,686	0	08/10/2023	09/01/2033
68389X-BN-4	ORACLE CORP			1,2	2.B FE	2,061,340	94.9213	1,898,426	2,000,000	2,040,940	0	(10,615)	0	0	3.250	2.654	MN	8,306	65,000	01/18/2022	11/15/2027
69120V-AM-3	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	997,380	91.2470	912,470	1,000,000	998,532	0	507	0	0	3.125	3.182	MS	8,507	31,250	09/21/2021	09/23/2026
69120V-AP-6	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	1,994,700	102.5289	2,050,578	2,000,000	1,996,027	0	1,065	0	0	7.750	7.813	MS	45,208	155,000	09/09/2022	09/16/2027
69120V-AR-2	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE	993,530	103.9676	1,039,676	1,000,000	994,126	0	596	0	0	7.950	8.110	JD	3,975	39,750	06/06/2023	06/13/2028
69351U-BA-0	PPL ELECTRIC UTILITIES CORP	SD		1,2	1.E FE	989,750	102.4991	1,024,991	1,000,000	990,585	0	835	0	0	5.000	5.128	MN	6,389	35,139	02/27/2023	05/15/2033
69506Y-SC-4	BANC OF CALIFORNIA			2,5	3.A FE	400,000	86.5000	346,000	400,000	346,000	(54,000)	0	0	0	3.250	3.251	MN	2,167	13,000	04/27/2021	05/01/2031
709599-BS-2	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	1,995,840	101.3271	2,026,542	2,000,000	1,996,625	0	785	0	0	5.700	5.747	FA	47,500	63,017	01/05/2023	02/01/2028
74456Q-CL-8	PUBLIC SERVICE ELECTRIC AND GAS CO	SD		1,2	1.F FE	999,070	99.9407	999,407	1,000,000	999,158	0	88	0	0	4.650	4.661	MS	13,692	21,700	03/23/2023	03/15/2033
74930B-AG-0	RBB BANCORP			2,5	2.B FE	2,000,000	70.0370	1,400,740	2,000,000	2,000,000	0	0	0	0	4.000	4.001	AO	20,000	80,000	03/23/2021	04/01/2031
75574U-AC-5	READY CAPITAL CORP			1,2	2.A PL	2,000,000	95.8568	1,917,136	2,000,000	2,000,000	0	0	0	0	6.125	6.124	AO	20,757	122,500	04/08/2022	04/30/2025
758750-AE-3	REGAL REXNORD CORP			1,2	2.C FE	999,150	102.1941	1,021,941	1,000,000	999,298	0	148	0	0	6.300	6.314	FA	23,800	35,175	01/09/2023	02/15/2030
75951A-AN-8	RELIANCE STANDARD LIFE GLOBAL FUNDING II	SD		1	1.E FE	1,994,440	92.2136	1,844,272	2,000,000	1,997,461	0	786	0	0	2.750	2.794	JJ	24,444	55,000	01/13/2020	01/21/2027
771196-BV-3	ROCHE HOLDINGS INC	SD		1,2	1.C FE	3,500,000	94.1369	3,294,792	3,500,000	3,500,000	0	0	0	0	2.314	2.314	MS	24,972	80,990	03/03/2022	03/10/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79588T-AD-2	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	1,995,440	79.7787	1,595,574	2,000,000	1,996,530	0	413	0	0	3.350	3.377	AO	13,958	67,000	04/13/2021	04/16/2031
828730-AB-7	SIMMONS FIRST NATIONAL CORP			2,5	2.B FE	2,000,000	94.7500	1,895,000	2,000,000	2,000,000	0	(11)	0	0	7.806	7.806	JAJO	39,466	126,311	03/21/2018	04/01/2028
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	932,500	96.5000	965,000	1,000,000	950,377	14,711	11,916	0	0	5.000	6.577	FA	20,833	50,000	06/22/2022	08/01/2027
83012A-AA-7	SIXTH STREET SPECIALTY LENDING INC			1,2	2.C FE	1,681,500	91.2527	1,825,054	2,000,000	1,773,021	0	77,079	0	0	2.500	7.408	FA	20,833	50,000	10/19/2022	08/01/2026
83012A-AB-5	SIXTH STREET SPECIALTY LENDING INC			1,2	2.C FE	1,988,060	102.9875	2,059,750	2,000,000	1,988,833	0	773	0	0	6.950	7.094	FA	52,897	0	08/07/2023	08/14/2028
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS THROUGH CER			1	2.B FE	563,234	89.0001	501,279	563,234	563,409	0	(31)	0	0	4.100	4.089	AO	5,773	23,093	07/28/2015	10/01/2029
854502-AS-0	STANLEY BLACK & DECKER INC			1,2	2.A FE	500,500	100.2486	501,243	500,000	500,091	0	(409)	0	0	6.272	6.167	MS	10,018	15,680	03/02/2023	03/06/2026
86275#-AA-1	STRATEGIC CR OPP 4.25 04/01/2026				2.B PL	2,000,000	93.3193	1,866,386	2,000,000	2,000,000	0	0	0	0	4.250	4.253	JAJO	21,250	85,000	03/31/2021	04/01/2026
866677-AJ-6	SUN COMMUNITIES OPERATING LP			1,2	2.C FE	2,493,225	100.9078	2,522,695	2,500,000	2,493,711	0	486	0	0	5.700	5.736	JJ	65,708	70,458	01/09/2023	01/15/2033
87264A-CY-9	T-MOBILE USA INC			1,2	2.B FE	3,993,080	100.6030	4,024,120	4,000,000	3,993,409	0	329	0	0	5.050	5.072	JJ	93,144	87,533	02/06/2023	07/15/2033
87612E-BM-7	TARGET CORP	SD		1,2	1.F FE	1,497,450	93.3182	1,399,773	1,500,000	1,498,420	0	500	0	0	1.950	1.986	JJ	13,488	29,250	01/19/2022	01/15/2027
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC			1,2	3.B FE	820,000	90.0000	900,000	1,000,000	853,406	0	21,920	0	0	4.000	7.402	AO	8,444	40,000	06/13/2022	04/15/2029
89214P-DD-8	TOWNEBANK			2,5	2.A FE	2,000,000	84.8577	1,697,154	2,000,000	2,000,000	0	0	0	0	3.125	3.125	FA	23,611	62,500	02/02/2022	02/15/2032
896239-AE-0	TRIMBLE INC			1,2	2.C FE	1,996,860	106.6780	2,133,560	2,000,000	1,997,080	0	220	0	0	6.100	6.121	MS	35,922	63,033	02/23/2023	03/15/2033
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC CORP.				2.B FE	3,000,000	93.0707	2,792,121	3,000,000	3,000,000	0	0	0	0	4.500	4.500	MS	38,250	135,000	03/01/2021	03/01/2026
89788N-AA-8	TRUIST FINANCIAL CORP			2,5	1.G FE	1,786,290	93.0102	1,860,204	2,000,000	1,804,486	0	15,161	0	0	4.916	6.297	JJ	41,786	98,320	10/18/2022	07/28/2033
90187B-AB-7	TWO HARBORS INVESTMENT CORP				2.B FE	1,917,500	92.4779	1,849,558	2,000,000	1,952,399	0	20,867	0	0	6.250	7.532	JJ	57,639	125,000	04/14/2022	01/15/2026
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013			1	2.C FE	553,252	96.0632	531,471	553,252	553,340	0	(46)	0	0	4.300	4.286	FA	8,987	23,790	08/01/2013	02/15/2027
911312-BZ-8	UNITED PARCEL SERVICE INC	SD		1,2	1.F FE	4,998,400	103.6894	5,184,470	5,000,000	4,998,648	0	248	0	0	4.875	4.879	MS	79,896	125,938	02/23/2023	03/03/2033
91159H-JJ-0	US BANCORP	SD		1,2,5	1.G FE	2,000,000	102.9993	2,059,986	2,000,000	2,000,000	0	0	0	0	5.850	5.850	AO	22,750	117,000	10/18/2022	10/21/2033
91324P-EU-2	UNITEDHEALTH GROUP INC	SD		1,2	1.F FE	998,120	99.6849	996,849	1,000,000	998,311	0	191	0	0	4.250	4.288	JJ	19,597	12,632	03/23/2023	01/15/2029
919794-AE-7	VALLEY NATIONAL BANCORP			2,5	2.B FE	1,000,000	84.8155	848,155	1,000,000	1,000,000	0	0	0	0	3.000	3.000	JD	1,333	30,000	05/25/2021	06/15/2031
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	2,577,532	99.0182	2,584,375	2,610,000	2,593,634	0	3,046	0	0	4.329	4.478	MS	31,385	112,987	06/21/2018	09/21/2028
92345Y-AH-9	VERISK ANALYTICS INC			1,2	2.B FE	990,390	106.7322	1,067,322	1,000,000	991,038	0	648	0	0	5.750	5.877	AO	14,375	32,583	03/02/2023	04/01/2033
925650-AB-9	VICI PROPERTIES LP			1,2	2.C FE	1,998,640	97.5000	1,950,000	2,000,000	1,998,897	0	237	0	0	4.750	4.765	FA	35,889	95,000	04/20/2022	02/15/2028
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC			1,2	2.C FE	1,903,080	94.7500	1,895,000	2,000,000	1,935,357	0	19,034	0	0	3.700	4.843	JJ	31,039	74,000	04/11/2022	01/30/2027
92840V-AL-6	VISTRA OPERATIONS COMPANY LLC			1	2.C FE	5,489,440	99.0445	5,447,448	5,500,000	5,494,997	0	3,449	0	0	5.125	5.195	MN	37,583	281,875	05/10/2022	05/13/2025
92852L-AC-3	VITERRA FINANCE BV		C	1,2	2.C FE	1,992,560	98.8548	1,977,096	2,000,000	1,994,884	0	1,391	0	0	4.900	4.985	AO	19,056	98,000	04/13/2022	04/21/2027
931142-FB-4	WALMART INC	SD		1,2	1.C FE	1,497,240	99.0398	1,485,597	1,500,000	1,497,597	0	357	0	0	3.900	3.941	AO	12,350	28,763	04/12/2023	04/15/2028
969457-CJ-7	WILLIAMS COMPANIES INC			1,2	2.B FE	998,910	104.3851	1,043,851	1,000,000	999,007	0	97	0	0	5.650	5.664	MS	16,636	30,290	02/27/2023	03/15/2033
984851-AH-8	YARA INTERNATIONAL ASA		C	1,2	2.B FE	2,000,000	110.5436	2,210,872	2,000,000	2,000,000	0	0	0	0	7.378	7.378	MN	19,265	147,560	11/08/2022	11/14/2032
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						302,889,642	XXX	299,027,529	309,657,365	303,623,739	123,007	722,920	0	0	XXX	XXX	XXX	4,278,492	11,445,520	XXX	XXX
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS			4	1.A FM	10,364	97.8214	10,835	11,077	10,634	0	101	0	0	5.702	6.323	MON	53	598	07/24/2013	06/25/2035
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS			4	1.A FM	53,484	87.9040	54,074	61,515	54,074	(22)	(15,697)	0	0	5.750	3.666	MON	295	4,436	09/13/2013	03/25/2037
03464H-AA-3	AOMT 225 A1 - CMO/RMBS			4	1.A FE	2,514,024	97.4151	2,511,408	2,578,048	2,523,620	0	13,246	0	0	4.500	5.570	MON	9,668	116,012	07/29/2022	05/25/2067
03464J-AA-9	AOMT 217 A1 - CMO/RMBS			4	1.A FE	1,669,766	81.9082	1,400,500	1,709,841	1,674,352	0	1,451	0	0	1.978	2.349	MON	2,818	33,821	02/10/2022	10/25/2066
03464P-AA-5	AOMT 2022-2 A1 - RMBS			4	1.A FE	1,452,437	91.3706	1,483,311	1,623,401	1,457,930	0	5,493	0	0	3.353	5.740	MON	4,536	18,144	08/01/2023	01/25/2067
03464T-AA-7	AOMT 2022-3 A1 - RMBS			4	1.A FE	5,934,648	93.2404	6,025,578	6,462,411	5,951,577	0	16,929	0	0	4.000	6.061	MON	21,541	86,166	08/03/2023	01/25/2067
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS			4	1.A FM	135,591	84.8523	135,140	159,265	94,140	0	7,216	0	0	6.000	18.898	MON	796	9,556	09/18/2013	06/25/2037
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS			4	1.A FM	538,730	92.5521	526,528	568,899	543,379	0	2,696	0	0	4.263	4.990	MON	2,021	21,843	06/02/2020	01/25/2036
05950M-AJ-9	BAFC 2006-G 3A3 - CMO/RMBS			4,5	1.A FM	76,492	99.2290	79,167	79,783	80,248	0	3,531	0	0	7.791	4.825	MON	518	3,445	04/08/2016	07/20/2036
059522-AA-0	BAFC 2007-C 6A1 - RMBS			4,5	1.A FM	17,811	96.7750	20,043	20,711	19,087	0	(880)	0	0	5.892	26.068	MON	41	1,024	02/25/2016	05/20/2047
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS			4	1.A FM	127,698	90.4031	126,877	140,346	126,556	0	957	0	0	4.379	5.834	MON	512	5,656	02/12/2016	05/20/2036
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS			4	1.A	3,513,043	84.4192	3,015,629	3,572,208	3,506,114	0	(509)	0	0	3.000	3.273	MON	8,931	107,166	02/17/2022	01/25/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS			4	1.A	3,830,406	81.9688	3,265,777	3,984,170	3,826,827	0	1,455	0	0	2.500	3.056	MON	8,300	99,604	02/10/2022	06/26/2051
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS			4	1.G FM	130,750	93.3777	121,561	130,182	121,561	(7,522)	490	0	0	3.671	4.026	MON	398	4,556	01/27/2017	07/25/2034
07386H-QZ-7	BALTA 2005-2 2A3 - CMO/RMBS			4	1.A FM	206,767	90.1881	217,541	241,208	176,409	0	7,102	0	0	4.862	14.409	MON	977	10,129	02/11/2016	04/25/2035
1248ME-AG-4	CBASS 2007-CB4 A2D - RMBS			4	1.A FM	169,851	87.4494	181,139	207,135	174,519	0	2,823	0	0	3.454	10.562	MON	596	7,168	08/16/2011	04/25/2037
12530B-AA-7	CFMT 2021-3 A - CMBS			4	1.A FE	2,729,676	97.3100	2,656,251	2,729,680	2,730,525	0	(3,343)	0	0	1.151	0.890	MON	524	31,427	10/22/2021	10/27/2031
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS			4	1.A FE	2,819,447	87.8000	2,614,509	2,977,801	2,889,231	0	37,784	0	0	2.000	3.415	MON	993	59,556	02/14/2022	02/26/2052
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS			4	1.D FE	2,004,599	93.1175	1,866,648	2,004,616	2,009,103	0	8,616	0	0	3.757	4.362	MON	6,276	75,313	02/22/2022	03/25/2067
12569Q-AA-8	CHNGE 234 A1 - RMBS			4	1.A FE	466,244	101.4531	473,027	466,252	466,251	0	7	0	0	7.573	7.532	MON	2,942	11,770	08/17/2023	09/25/2058
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS			4	1.A FE	2,245,523	101.1585	2,283,030	2,256,884	2,256,042	0	10,511	0	0	5.169	5.814	MON	9,722	116,658	08/01/2022	05/25/2067
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS			4	1.A FM	210,951	82.7131	190,359	230,143	197,937	0	2,580	0	0	5.250	7.669	MON	1,007	12,083	01/16/2014	04/25/2035
126694-UN-6	CWHL 2005-31 2A3 - CMO/RMBS			4	1.A FM	464,129	84.7899	409,000	482,369	429,105	0	(11,563)	0	0	3.757	6.516	MON	1,510	15,883	07/10/2019	01/25/2036
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS			4	1.A	154,290	87.4252	131,759	150,710	153,867	0	(241)	0	0	3.500	3.162	MON	440	5,275	01/14/2020	03/25/2050
17030J-AA-4	CHNGE 2022-1 A1 - RMBS			4	1.C FE	1,719,601	90.8233	1,561,810	1,719,614	1,724,125	0	7,678	0	0	3.007	3.593	MON	4,309	51,709	01/21/2022	01/25/2067
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS			4	1.A FM	69,791	88.7789	65,166	73,403	69,791	0	2,083	0	0	5.750	9.664	MON	352	4,221	07/17/2013	04/25/2036
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS			4	1.A FE	622,403	85.6028	532,795	622,404	622,371	0	(12)	0	0	1.390	1.388	MON	721	8,650	10/06/2020	01/26/2065
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS			4	1.A FM	136,309	91.8402	147,279	160,364	129,239	0	(7,203)	0	0	5.233	8.737	MON	699	5,916	02/19/2016	02/25/2035
32052K-AB-1	FHASI 2006-AR2 2A1 - CMO/RMBS			4	1.A FM	490,291	65.7273	417,240	634,805	344,711	0	(7,410)	0	0	5.048	7.206	MON	2,670	28,803	08/01/2016	07/25/2036
33851R-AA-9	FSMT 2021-10INV A1 - CMO/RMBS			4	1.A	2,313,198	84.6678	2,101,009	2,481,473	2,314,003	0	1,174	0	0	3.000	4.000	MON	6,204	74,444	04/08/2022	10/25/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS			4	1.A	1,693,828	81.4616	1,371,888	1,684,092	1,690,382	0	(776)	0	0	2.500	2.463	MON	3,509	42,102	10/20/2021	11/27/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS			4	1.A	1,596,282	82.0938	1,344,481	1,637,737	1,594,030	0	16	0	0	2.500	2.875	MON	3,412	40,943	01/27/2022	09/25/2051
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS			4	1.A	1,313,708	80.8219	1,060,438	1,312,068	1,311,475	0	(521)	0	0	2.500	2.518	MON	2,733	32,802	11/10/2021	11/27/2051
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS			4	1.A FE	4,233,202	96.5668	4,335,823	4,489,972	4,248,354	0	15,152	0	0	4.349	5.977	MON	16,272	81,343	07/11/2023	04/25/2067
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS			4	1.A	861,236	102.4377	911,039	889,359	864,813	0	4,310	0	0	5.710	6.922	MON	4,232	50,782	10/14/2022	08/25/2067
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS			4	1.A FE	2,325,284	96.2750	2,382,353	2,474,529	2,331,787	0	6,503	0	0	4.210	6.111	MON	8,681	34,726	08/02/2023	02/25/2067
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS			4	1.A FE	879,623	100.6429	885,281	879,626	884,348	0	4,299	0	0	5.269	5.797	MON	3,862	46,348	08/12/2022	08/25/2067
362257-AB-3	GSAA 2006-17 A2 - RMBS			4,5	1.A FM	498,851	24.3401	415,693	1,707,853	376,475	0	35,719	0	0	5.830	15.366	MON	1,660	15,482	12/31/2010	11/25/2036
3622EA-AA-8	GSAA 2007-3 1AA - RMBS			4,5	1.A FM	627,824	53.8288	551,680	1,024,879	381,456	0	57,541	0	0	5.610	20.338	MON	958	10,836	01/05/2016	03/25/2037
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS			4	1.G FM	164,317	74.6453	115,549	154,797	115,549	(4,738)	673	0	0	5.500	6.979	MON	709	8,514	12/16/2014	02/25/2036
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS			4	1.A FM	25,501	92.6937	24,833	26,790	25,355	0	(141)	0	0	4.511	6.463	MON	101	1,050	02/22/2016	11/25/2035
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS			4	1.A FM	81,957	98.2774	80,122	81,526	80,860	0	(743)	0	0	5.009	5.066	MON	340	3,638	01/27/2017	09/25/2034
41161P-EZ-2	HVMLT 2004-5 3A - CMO/RMBS			4	1.A FM	79,745	89.8824	71,993	80,097	79,686	0	39	0	0	3.896	4.192	MON	260	2,920	01/27/2017	06/19/2034
41161V-AC-4	HVMLT 2006-7 2AA - RMBS			4,5	1.A FM	206,003	85.4124	239,368	280,250	239,368	(60,350)	18,007	0	0	5.870	12.923	MON	594	11,719	12/04/2014	09/19/2036
43789K-AA-0	HOF 2022-1 A1 - RMBS			4	1.A FE	896,109	100.7004	911,845	905,503	897,640	0	3,747	0	0	5.082	5.900	MON	3,835	46,039	08/05/2022	07/25/2067
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS			4	1.A FE	1,706,655	97.2874	1,660,380	1,706,676	1,706,383	0	4,387	0	0	4.380	4.942	MON	6,229	74,752	04/14/2022	05/25/2067
45276Q-AA-2	IMPRL 2022-NQM5 A1 - RMBS			4	1.A FE	1,718,953	99.7770	1,715,140	1,718,974	1,720,044	0	6,476	0	0	5.390	6.016	MON	7,721	92,653	08/02/2022	08/25/2067
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS			4,5	1.A FM	226,812	72.6320	228,184	314,164	229,196	0	10,852	10,936	0	6.150	12.454	MON	322	15,285	02/16/2016	02/25/2035
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS			4	1.A	1,047,155	82.1558	874,510	1,064,453	1,045,422	0	(75)	0	0	2.500	2.755	MON	2,218	26,611	01/10/2022	07/25/2051
466247-SE-4	JPMMT 2005-A5 1A2 - CMO/RMBS			4	1.A FM	68,292	96.4856	77,864	80,700	71,988	0	752	0	0	4.386	11.287	MON	295	3,140	01/31/2012	08/25/2035
46627M-CY-1	JPALT 2006-A1 3A1 - CMO/RMBS			4	1.A FM	157,933	78.2199	147,872	189,047	131,907	0	1,943	0	0	4.084	7.272	MON	643	7,434	04/06/2017	03/25/2036
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS			4	1.A	8,161,602	81.8603	6,960,624	8,503,052	8,156,321	0	3,175	0	0	2.500	3.096	MON	17,715	212,576	02/10/2022	02/26/2052
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS			4	1.A	982,966	85.4375	1,052,244	1,231,595	984,590	0	1,548	0	0	3.000	6.475	MON	3,079	43,514	10/19/2022	01/25/2052
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS			4	1.A	856,900	82.0055	719,916	877,887	856,046	0	37	0	0	2.500	2.847	MON	1,829	21,947	01/28/2022	07/25/2052
46657B-AA-2	JPMMT 23DSC2 A1 - RMBS			4	1.A FE	1,857,134	98.3263	1,895,424	1,927,687	1,861,013	0	3,879	0	0	5.250	5.874	MON	8,434	33,735	08/14/2023	11/25/2063
55284P-AC-9	MFRA 2022-NQM1 A1 - RMBS			4	1.A FE	2,435,392	95.7254	2,346,762	2,451,557	2,444,232	0	7,314	0	0	4.112	4.612	MON	1,680	97,927	08/22/2023	12/27/2066
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS			4	1.A FE	1,631,841	95.5642	1,574,658	1,647,749	1,636,952	0	2,664	0	0	3.907	4.610	MON	5,365	64,378	04/05/2022	04/25/2066

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55285Q-AA-0	MFRA 2022-NQM2 A1 - RMBS			4	1.A FE	1,668,177	95.1967	1,623,343	1,705,251	1,679,539	0	8,589	0	0	3.944	4.969	MON	1,121	67,683	06/07/2022	05/25/2067
55285U-AA-1	MFRA 22INV2 A1 - RMBS			4	1.A FE	886,439	99.0709	892,545	900,915	888,598	0	3,985	0	0	4.950	5.868	MON	3,716	44,595	07/15/2022	07/25/2057
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS			4	1.A	5,409,186	83.6538	4,570,697	5,463,825	5,402,375	0	(1,962)	0	0	3.000	3.172	MON	13,660	163,915	02/10/2022	03/25/2052
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS			4	1.A	727,045	80.8594	586,601	725,458	725,679	0	(339)	0	0	2.500	2.503	MON	1,511	18,136	10/22/2021	07/25/2051
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS			4	1.A	2,153,837	81.8438	1,823,175	2,227,627	2,152,949	0	345	0	0	2.273	2.965	MON	563	55,714	02/09/2022	12/25/2051
59020U-TC-9	MLCC 2005-A A2 - CMO/RMBS			4	1.A FM	71,420	91.3431	68,177	74,639	65,652	0	(5,003)	0	0	6.262	11.246	MON	78	3,774	05/02/2017	03/25/2030
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS			4	1.A FM	95,461	95.6102	90,257	94,401	93,617	0	(1,741)	0	0	5.617	4.736	MON	442	4,604	01/27/2017	07/25/2034
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS			4	1.A	1,450,740	81.5281	1,213,477	1,488,416	1,448,777	0	152	0	0	2.500	2.878	MON	3,101	37,210	01/27/2022	05/25/2051
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS			4	1.A	1,621,352	81.3922	1,305,376	1,603,810	1,617,866	0	(953)	0	0	2.500	2.395	MON	3,341	40,095	10/14/2021	08/25/2051
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS			4	1.A FE	2,948,014	100.4134	3,075,534	3,062,872	2,951,611	0	3,597	0	0	5.000	6.334	MON	12,762	38,149	09/08/2023	07/25/2062
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS			4	1.A	2,073,951	81.3426	1,664,893	2,046,767	2,069,494	0	(1,276)	0	0	2.500	2.366	MON	4,264	51,169	10/01/2021	10/25/2051
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS			4	1.A	5,969,074	87.7878	6,038,307	6,878,299	5,995,620	0	26,546	0	0	2.500	5.545	MON	14,330	114,638	04/21/2023	12/26/2052
69359Y-AC-1	PMTLT 2021-INV1 A3 - CMO/RMBS			4	1.A	838,007	81.5213	681,132	835,527	836,538	0	(356)	0	0	2.500	2.497	MON	1,741	20,888	10/21/2021	07/25/2051
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS			4	1.A	77,641	91.5244	69,507	75,944	76,676	0	(479)	0	0	3.500	1.858	MON	222	2,658	01/24/2020	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS			4	1.A	20,400	98.1569	19,632	20,000	20,091	0	(144)	0	0	3.500	1.812	MON	58	700	10/08/2019	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS			4	1.A	105,555	94.4663	98,286	104,043	104,451	0	(577)	0	0	3.500	2.177	MON	303	3,642	10/28/2019	11/26/2049
69377C-AA-1	PRKCM 2022-AFC1 A1A - RMBS			4	1.A FE	1,321,100	95.5727	1,357,647	1,420,538	1,323,867	0	2,766	0	0	4.100	6.480	MON	4,854	14,561	09/08/2023	04/25/2057
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS			4	1.A	296,427	84.7200	249,689	294,723	295,846	0	(266)	0	0	3.000	2.850	MON	737	8,842	11/26/2019	12/27/2049
749357-AA-7	RCKT 191 A1 - CMO/RMBS			4	1.A	222,735	88.2905	193,658	219,342	224,235	0	(173)	0	0	3.500	2.633	MON	640	7,677	10/11/2019	09/27/2049
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS			4	1.A	1,689,938	81.9688	1,385,006	1,689,674	1,686,536	0	(616)	0	0	2.500	2.538	MON	3,520	42,242	11/12/2021	11/27/2051
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS			4	1.A	3,485,845	82.1007	2,920,775	3,557,552	3,481,189	0	22	0	0	2.500	2.803	MON	7,412	88,933	01/10/2022	01/25/2052
74938W-AB-7	RCKT 222 A2 - CMO/RMBS			4	1.A	1,667,661	81.8438	1,443,121	1,763,263	1,666,921	0	1,000	0	0	2.500	3.271	MON	3,673	44,082	02/17/2022	03/25/2052
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS			4	1.A	2,585,807	81.9688	2,146,385	2,618,539	2,581,633	0	(358)	0	0	2.500	2.703	MON	5,455	65,463	01/06/2022	12/26/2051
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS			4	1.A FE	274,511	87.9105	243,207	276,653	275,111	0	121	0	0	2.750	2.939	MON	127	7,608	10/09/2019	10/25/2063
74969T-AA-8	RBIT 2021-HB1 A - RMBS			4	1.A FE	578,252	96.2425	556,525	578,253	578,140	0	(118)	0	0	1.259	1.285	MON	101	7,445	11/17/2021	11/25/2031
74969V-AA-3	RPIT 212 A - CMO/RMBS			4	1.A FE	1,142,938	76.4300	883,222	1,155,596	1,141,475	0	(1,489)	0	0	2.125	2.168	MON	409	24,556	09/24/2021	09/25/2061
74969X-AA-9	RPIT 221 A - CMO/RMBS			4	1.A FE	1,856,656	85.5000	1,589,637	1,859,225	1,856,671	0	(8)	0	0	3.000	3.023	MON	930	55,777	01/21/2022	01/25/2062
74970F-AA-5	RPIT 2022-3 A - CMO/RMBS			4	1.A FE	930,381	86.9855	869,855	1,000,000	953,686	0	16,805	0	0	4.000	6.119	MON	667	40,000	08/04/2022	08/25/2062
74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS			4,5	1.A FM	309,304	93.9938	331,352	352,526	345,355	0	892	0	0	5.850	8.217	MON	344	20,796	08/11/2014	10/25/2046
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS			4	1.A FE	3,852,649	95.2326	3,697,557	3,882,659	3,863,852	0	16,797	0	0	4.000	4.725	MON	12,942	155,306	04/01/2022	03/25/2067
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS			4	6. FM	194,783	84.6673	207,169	244,685	203,411	0	(2,355)	0	0	4.003	6.630	MON	816	15,091	02/11/2016	07/25/2036
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS			4	1.A	1,716,140	81.9688	1,395,794	1,702,836	1,712,823	0	(879)	0	0	2.500	2.434	MON	3,548	42,571	10/13/2021	07/25/2051
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS			4	1.A	2,422,805	80.8765	1,991,847	2,462,826	2,419,195	0	(287)	0	0	2.500	2.750	MON	5,131	61,571	01/07/2022	12/25/2051
76110W-SZ-0	RASC 2003-KS7 AI5 - RMBS			4	1.A FM	85,001	97.4686	95,230	97,703	82,788	0	(4,582)	0	0	4.513	52.783	MON	367	4,264	08/04/2011	09/25/2033
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS			4	2.C FM	104,815	86.7772	107,611	124,009	107,611	(5,697)	2,217	0	0	4.744	8.177	MON	490	5,601	02/24/2016	08/25/2035
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS			4	1.A FM	287,311	96.9031	311,339	321,289	301,668	0	7,279	0	0	4.337	7.465	MON	1,161	12,860	07/05/2016	05/18/2035
76971E-AA-2	RBIT 20HB1 A1 - ABS			4	1.A FE	981,032	94.7219	929,253	981,033	981,033	0	0	0	0	1.719	1.725	MON	281	16,862	10/14/2020	10/25/2050
78434K-AA-5	SGR 222 A1 - CMO/RMBS			4	1.A FE	884,261	101.8175	900,895	884,813	888,452	0	4,175	0	0	5.353	5.936	MON	3,947	47,364	07/29/2022	08/25/2062
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS			4	1.A	363,875	87.9171	314,406	357,616	362,713	0	(302)	0	0	3.500	3.156	MON	1,043	12,517	11/14/2019	12/27/2049
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS			4	1.A	423,308	88.6105	367,403	414,627	425,655	0	(165)	0	0	3.500	2.375	MON	1,209	14,512	10/08/2019	11/25/2049
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS			4	1.A	885,983	87.4660	756,263	864,637	879,155	0	(7)	0	0	3.500	2.814	MON	2,522	30,262	02/13/2020	03/25/2050
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS			4	1.A	466,059	89.8022	409,134	455,594	464,360	0	(961)	0	0	3.500	3.117	MON	1,329	15,946	01/08/2020	02/25/2050
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS			4	1.A	2,618,064	81.8438	2,120,524	2,590,940	2,612,713	0	(1,542)	0	0	2.500	2.403	MON	5,398	64,773	10/06/2021	11/27/2051
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS			4	1.A	1,718,155	80.7487	1,423,418	1,762,775	1,716,122	0	221	0	0	2.500	2.869	MON	3,672	44,069	01/19/2022	02/26/2052
863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS			4	1.A FM	89,780	92.4344	94,526	102,263	86,387	0	7,331	0	0	4.046	12.277	MON	345	3,900	02/10/2016	11/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS			4	1.A FM	140,834	87.0006	138,991	159,759	133,007	0	4,924	0	0	4.562	9.605	MON	607	6,652	01/15/2016	07/25/2035
86358R-DX-2	SASC 2001-SB1 A5 - RMBS			4	1.A FM	58,940	74.1538	46,665	62,931	53,656	0	(206)	0	0	3.375	3.500	MON	177	2,124	02/07/2013	08/25/2031
881561-VY-7	TMTS 2005-12ALT AF4 - RMBS			4	1.A FM	185,047	93.7004	179,526	191,596	185,445	0	(301)	0	0	5.885	5.790	MON	940	8,160	03/08/2017	07/25/2036
89175J-AB-6	TPMT 176 A2 - CMO/RMBS			4	1.A	937,813	91.2429	912,429	1,000,000	975,538	0	7,899	0	0	3.000	3.588	MON	2,500	30,000	03/04/2019	10/25/2057
89176E-AB-6	TPMT 2018-1 A2 - RMBS			4	1.A	957,500	94.6626	946,626	1,000,000	984,324	0	6,074	0	0	3.250	3.906	MON	2,708	32,500	03/04/2019	01/25/2058
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS			4	1.A	2,050,831	80.9156	1,711,868	2,115,622	2,048,657	0	259	0	0	2.500	2.938	MON	4,408	52,891	02/04/2022	09/25/2051
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS			4	1.A	2,505,050	81.8594	2,117,109	2,586,275	2,502,438	0	489	0	0	2.500	2.952	MON	5,388	64,657	02/04/2022	11/25/2051
91824N-AC-6	UWM 211 A3 - CMO/RMBS			4	1.A	1,949,356	81.4085	1,574,151	1,933,645	1,945,093	0	(1,175)	0	0	2.500	2.423	MON	4,028	48,341	10/13/2021	08/25/2051
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS			4	1.A FE	1,826,523	85.7504	1,601,023	1,867,074	1,842,071	0	11,726	0	0	1.824	2.767	MON	2,838	34,055	02/10/2022	11/26/2066
92538N-AA-5	VERUS 2022-4 A1 - CMO/RMBS			2	1.A FE	1,579,119	97.5893	1,541,060	1,579,128	1,587,633	0	7,855	0	0	4.474	5.007	MON	5,888	70,650	04/22/2022	04/25/2067
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS			4	1.A FE	2,439,669	93.3671	2,283,848	2,446,095	2,440,551	0	2,818	0	0	4.120	4.310	MON	8,398	100,167	03/22/2022	02/25/2067
92539N-AA-4	VERUS 2022-7 A1 - CMO/RMBS			4	1.A FE	870,551	100.8029	877,550	870,561	871,107	0	3,272	0	0	5.152	5.770	MON	3,738	44,851	07/28/2022	07/25/2067
92838C-AA-6	VISIO 221 A1 - RMBS			4	1.A FE	1,671,625	101.2540	1,692,613	1,671,651	1,678,535	0	6,909	0	0	5.760	6.278	MON	8,024	96,270	07/14/2022	08/27/2057
92990G-AJ-2	WAMU 2007-HY5 3A1 - CMO/RMBS			4	1.A FM	104,983	88.1030	101,717	115,452	112,321	0	4,743	0	0	3.847	8.304	MON	370	4,294	04/14/2016	05/26/2037
933636-AA-0	WAMU 2007-HY4 1A1 - CMO/RMBS			4	1.A FM	177,662	86.6879	172,689	199,208	172,689	(29,808)	6,077	0	0	3.325	6.421	MON	552	6,359	08/04/2016	04/25/2037
93363P-AC-4	WAMU 2006-AR14 1A3 - CMO/RMBS			4	1.A FM	265,591	85.2123	240,982	282,802	240,982	(54,296)	7,287	0	0	4.020	6.106	MON	947	9,834	09/16/2016	11/25/2036
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS			4,5	1.A FM	198,329	94.8752	213,218	224,736	199,479	0	908	0	0	6.270	5.001	MON	274	10,473	01/22/2016	01/25/2045
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS			4	1.A FM	18,010	96.8479	18,738	19,348	18,738	641	(418)	0	0	6.180	2.940	MON	100	1,006	02/24/2016	09/25/2036
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS			4	1.A	262,887	89.5505	231,297	258,286	263,839	0	(65)	0	0	3.500	2.489	MON	753	9,040	11/19/2019	09/27/2049
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS			4	1.A	597,747	84.6402	499,997	590,732	591,090	0	(36)	0	0	3.000	2.758	MON	1,477	17,722	02/14/2020	12/27/2049
95003H-AA-7	WFMBS 2022-1 A1 - CMO/RMBS			4	1.A	2,628,387	82.0665	2,198,942	2,679,464	2,630,045	0	1,060	0	0	2.500	2.760	MON	1,116	67,099	01/13/2022	08/25/2051
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						154,161,745	XXX	140,995,381	161,081,680	153,768,376	(161,792)	419,851	10,936	0	XXX	XXX	XXX	396,572	4,514,391	XXX	XXX
05490T-AA-0	BBCCR 2015-GTP A - CMBS			4	1.A	1,801,701	93.0091	1,627,659	1,750,000	1,759,033	0	(5,817)	0	0	3.966	3.634	MON	4,820	69,405	09/09/2015	08/12/2033
05608B-AA-8	BX 2019-IMC A - CMBS			4,5	1.A	2,000,000	99.3470	1,986,940	2,000,000	2,000,000	0	0	0	0	6.408	6.482	MON	6,052	121,770	05/02/2019	04/17/2034
05608V-AA-4	BX 2021-MFM1 A - CMBS			4,5	1.A FE	766,262	98.7134	756,403	766,262	766,262	0	0	0	0	6.176	6.236	MON	2,235	44,980	01/05/2021	01/17/2034
05610D-AA-0	BX 23DELC A - CMBS			4,5	1.A	5,486,151	100.1879	5,510,335	5,500,000	5,485,515	0	(636)	0	0	8.052	8.200	MON	20,912	229,964	05/24/2023	06/15/2038
193051-AA-7	COLD 2020-ICE5 A - CMBS			4,5	1.A	1,965,981	99.5280	1,956,702	1,965,981	1,965,981	0	0	0	0	6.376	6.450	MON	5,920	118,194	10/22/2020	11/16/2037
35709C-AS-2	FREMF 2019-K87 B - CMBS			4	1.A	981,305	95.3941	953,941	1,000,000	989,504	0	1,818	0	0	4.469	4.665	MON	3,724	43,862	01/23/2019	01/25/2051
95003L-AA-8	WFCM 2021-SAVE A - CMBS			4,5	1.A FE	1,145,291	97.2142	1,113,386	1,145,291	1,145,291	0	0	0	0	6.626	6.790	MON	3,584	71,811	01/29/2021	02/15/2040
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						14,146,691	XXX	13,905,365	14,127,534	14,111,586	0	(4,634)	0	0	XXX	XXX	XXX	47,246	699,986	XXX	XXX
000366-AA-2	AASET 2017-1 A - ABS			2	2.B FE	42,797	92.6168	39,637	42,797	42,797	0	0	0	0	3.967	3.967	MON	71	1,698	05/25/2017	05/16/2042
00038P-AA-8	AASET 211 A - ABS			4	1.G FE	539,389	89.6000	488,309	544,987	539,896	0	272	0	0	2.950	3.294	MON	670	16,077	11/02/2021	11/16/2041
000823-AJ-3	ABPCI II A1 - CDO		C	2,5	1.A FE	5,912,501	99.9091	5,994,546	6,000,000	5,947,379	0	33,143	0	0	7.277	7.950	JAJO	88,542	399,812	12/15/2022	04/20/2032
000825-AA-7	ACAM 19FL1 A - CMBS			4,5	1.A FE	25,667	99.6346	25,574	25,667	25,667	0	0	0	0	6.873	6.963	MON	69	1,696	12/10/2019	11/16/2034
000844-AA-8	ABPCI 8 A1A - CDO		C	4,5	1.A FE	2,000,000	100.0058	2,000,116	2,000,000	2,000,000	0	0	0	0	7.527	1.950	JAJO	30,528	138,340	03/10/2020	04/20/2032
000844-AC-4	ABPCI 8 A1B - CDO		C	4	1.A FE	1,903,266	93.4593	1,775,727	1,900,000	1,901,176	0	(812)	0	0	2.462	2.426	JAJO	9,226	46,778	04/27/2021	04/20/2032
000848-AA-9	ABPCI X A1A - CDO			4,5	1.A FE	1,980,000	100.0000	2,000,000	2,000,000	1,985,773	0	5,773	0	0	7.627	8.259	JAJO	30,933	74,928	06/26/2023	01/20/2032
00085U-AL-5	ABPCI 4R A1R - CDO		C	4,5	1.A FE	6,652,188	99.2202	6,945,414	7,000,000	6,734,501	0	74,907	0	0	7.179	8.686	JAJO	92,132	464,951	12/02/2022	10/27/2033
00086A-AS-3	ABPCI I AB2 - CDO		C	4	1.A FE	2,000,000	92.0561	1,841,122	2,000,000	2,000,000	0	0	0	0	2.750	2.759	JAJO	10,847	55,000	04/29/2021	07/20/2033
00090N-AC-4	ABDLF II A2 - CDO			4	1.F FE	2,000,000	90.2500	1,805,000	2,000,000	2,000,000	0	0	0	0	3.550	3.565	JAJO	12,622	71,000	02/15/2022	03/01/2032
001406-AA-5	DCAL 2015 A1 - ABS		D	4	4.C FE	147,753	66.7530	98,629	147,753	98,629	(1,239)	0	0	0	3.980	4.250	MON	261	6,225	02/13/2015	02/15/2040
00180A-AA-7	AMSR 2020-SFR1 A - CMBS			4	1.A FE	1,998,009	95.0801	1,899,779	1,998,083	1,993,931	0	(1,194)	0	0	1.819	1.990	MON	3,029	36,345	03/04/2020	04/17/2037
00180A-AB-5	AMSR 2020-SFR1 B - CMBS			4	1.A FE	999,998	95.1459	951,459	1,000,000	997,650	0	(756)	0	0	2.120	2.316	MON	1,767	21,200	03/04/2020	04/17/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00217L-AC-6	AREIT 2019-CRE3 AS - CMBS			4,5	1.A FE	1,575,052	99.1711	1,573,496	1,586,648	1,586,648	0	10,363	0	0	6.776	6.863	MON	5,077	102,364	12/15/2022	09/16/2036
00255U-AA-3	AASET 2020-1 A - ABS			2	2.A FE	426,915	88.2919	376,938	426,922	426,921	0	0	0	0	3.351	3.375	MON	636	14,306	02/03/2020	01/17/2040
00256D-AA-0	AASET 2019-1 A - ABS			2	5.B FE	125,955	75.6061	149,565	197,822	129,770	951	2,240	0	0	3.844	7.658	MON	338	7,604	06/12/2019	05/15/2039
00436M-AA-3	AALLC 181 A - RMBS			4	1.F FE	168,831	97.7322	165,044	168,874	168,861	0	7	0	0	3.870	3.908	MON	526	6,535	06/13/2018	12/02/2033
00500J-AA-1	ACRES 2021-FL2 A - CMBS			4,5	1.A FE	2,000,000	99.6700	1,993,400	2,000,000	2,000,000	0	0	0	0	6.876	6.981	MON	5,730	130,167	12/07/2021	01/16/2037
006346-AW-0	ADMSO 231 A2 - ABS			4	1.G FE	1,699,932	101.3573	1,723,074	1,700,000	1,699,598	0	(334)	0	0	6.967	6.969	MON	5,264	44,415	07/19/2023	07/15/2053
00834J-AA-8	AFFRM 2023-A A - ABS			4	1.A FE	999,978	100.5756	1,005,756	1,000,000	999,996	0	17	0	0	6.610	6.702	MON	2,938	58,572	01/19/2023	01/18/2028
01448Q-AA-8	ALESC IV A1 - CDO			4,5	1.C FE	58,993	98.7158	68,588	69,480	66,880	0	849	0	0	6.125	6.746	JAJO	733	3,875	09/29/2016	07/30/2034
01449W-AA-4	ALESC X A1 - CDO			4,5	1.A FE	4,319,362	95.8728	4,626,919	4,826,102	4,408,265	0	67,089	0	0	5.950	9.377	MJSD	78,016	201,329	04/28/2022	09/23/2036
01983K-AA-2	ALLO 231 A2 - ABS			4	1.F FE	1,893,754	97.8287	1,956,574	2,000,000	1,903,140	0	9,386	0	0	6.200	7.595	MON	3,789	60,967	06/16/2023	06/20/2053
02665X-AB-5	AH4R 2014-SFR3 B - CMBS			4	1.A FE	999,967	98.3108	983,108	1,000,000	1,000,000	0	0	0	0	4.201	4.052	MON	3,501	42,010	11/20/2014	12/18/2036
02666B-AG-1	AH4R 2015-SFR2 XS - CMBS			4	5.B GI	0	0.0010	9	0	9	0	0	0	0	0.000	0.000	MON	0	0	09/11/2015	10/17/2052
03027W-AM-4	AMETOW 231 A - RMBS	SD		2	1.A FE	2,000,000	101.5056	2,030,112	2,000,000	2,000,000	0	0	0	0	5.490	5.490	MON	4,880	82,960	03/08/2023	03/17/2053
03235T-AA-5	ACEF 2014-1 A - ABS			4	5.B GI	98,964	60.0000	195,196	325,326	195,196	(32,949)	63,866	0	0	8.000	46.938	MON	795	26,037	12/10/2014	12/20/2024
03290A-AA-8	ANCHF 13 A1 - CDO		C	1,2	1.A FE	2,000,000	91.2000	1,824,000	2,000,000	2,000,000	0	0	0	0	2.875	2.885	JAJO	10,222	57,500	05/25/2021	07/27/2039
033295-AA-4	ANCHF 14 A - CDO		C	2	1.A FE	2,000,000	90.3413	1,806,826	2,000,000	2,000,000	0	0	0	0	3.000	3.011	JAJO	11,667	60,000	11/16/2021	01/23/2040
03330P-AA-7	ANCHF 5 A - CDO			4	1.A FE	1,942,933	96.9113	1,882,921	1,942,933	1,942,933	0	0	0	0	4.100	4.098	AO	14,604	79,660	01/26/2018	04/25/2036
03331F-AA-8	ANCHF 7 A - CDO			4	1.A FE	1,000,000	97.5441	975,441	1,000,000	1,000,000	0	0	0	0	4.620	4.616	AO	8,470	46,200	02/19/2019	04/25/2037
03331F-AJ-9	ANCHF 7 BR - CDO			4	1.B FE	2,000,000	91.9040	1,838,080	2,000,000	2,000,000	0	0	0	0	3.133	3.132	AO	11,488	62,660	04/13/2021	04/27/2037
038370-AA-0	AQFIT 2019-A A - ABS			4	1.E FE	156,863	94.1659	147,735	156,888	156,860	0	1	0	0	3.140	3.167	MON	219	4,926	09/16/2019	07/16/2040
03881C-AA-9	ARCLO 2021-FL1 A - CMBS		C	4,5	1.A FE	4,023,748	99.5000	4,027,743	4,047,983	4,031,580	0	7,832	0	0	6.446	7.005	MON	12,322	203,680	06/22/2023	12/17/2035
04016U-AE-7	ARES XLVI A2 - CDO		C	4,5	1.A FE	1,174,800	99.8317	1,197,980	1,200,000	1,191,447	0	3,431	0	0	6.885	7.248	JAJO	17,673	74,661	12/18/2018	01/15/2030
05072L-AA-3	AUDAX III A - CDO		C	4,5	1.A FE	1,194,096	99.8224	1,189,003	1,191,118	1,192,304	0	(762)	0	0	7.287	7.218	JAJO	17,602	79,491	01/05/2022	01/22/2030
05377R-DQ-4	AESOP 2019-3 A - ABS			4	1.A FE	1,499,973	96.9075	1,453,613	1,500,000	1,497,355	0	(167)	0	0	2.360	2.559	MON	1,082	35,400	08/19/2019	03/20/2026
05492Q-AA-4	BDS 2020-FL5 A - CMBS		C	4,5	1.A FE	604,208	99.0102	597,619	603,594	599,625	0	(3,243)	0	0	6.368	7.500	MON	1,495	38,061	01/12/2021	02/18/2037
05493N-AA-0	BDS 21FL9 A - CMBS		C	4,5	1.A FE	2,230,425	98.1634	2,189,461	2,230,425	2,230,425	0	0	0	0	6.288	6.625	MON	5,454	137,847	10/01/2021	11/18/2038
055328-AC-2	BCMM 2018-1 A2 - CDO			4,5	1.C FE	11,780,000	99.2938	12,312,431	12,400,000	12,004,406	0	191,609	0	0	7.827	9.767	JAJO	196,816	895,426	11/07/2022	10/21/2030
05553E-AA-7	BFNS 221 A - CDO		C	4	1.D FE	2,431,250	93.9540	2,348,850	2,500,000	2,450,573	0	15,916	0	0	5.000	5.867	JAJO	28,125	125,000	07/06/2022	07/10/2035
05584A-AA-8	HGVGI 17A A - RMBS			4	1.F FE	53,074	97.5186	51,770	53,087	53,081	0	1	0	0	2.940	2.942	MON	26	1,561	04/04/2017	05/25/2029
05602C-AA-2	BSPRT 2021-FL7 A - CMBS		C	4,5	1.A FE	2,000,000	98.4372	1,968,744	2,000,000	2,000,000	0	0	0	0	6.796	6.887	MON	6,419	128,774	12/09/2021	12/15/2038
06759F-AC-0	BABSN 2015-II B1R - CDO		C	4,5	1.A FE	227,142	100.0011	298,003	298,000	298,000	0	0	0	0	7.267	7.318	JAJO	4,392	19,827	07/23/2015	10/21/2030
06759F-AE-6	BABSN 2015-II C1R - CDO		C	4,5	1.C FE	1,993,421	99.9515	2,248,909	2,250,000	2,187,846	0	15,373	0	0	7.627	8.653	JAJO	34,800	158,172	12/16/2022	10/21/2030
06760W-AC-0	BMM 2021-I A1 - CDO		C	4,5	1.A FE	3,876,400	99.6592	3,986,368	4,000,000	3,897,565	0	21,165	0	0	7.227	8.346	JAJO	58,622	141,724	05/25/2023	07/20/2033
072917-AC-1	BXCMM 2022-1 A2 - CDO			4	1.A FE	2,500,000	91.2149	2,280,373	2,500,000	2,500,000	0	0	0	0	3.410	3.424	JAJO	16,813	85,250	02/10/2022	04/20/2035
09261M-AA-4	BLKMM VI A - CDO		C	4,5	1.A FE	2,000,000	99.3890	1,987,780	2,000,000	2,000,000	0	0	0	0	7.377	7.410	JAJO	29,920	135,600	02/08/2021	04/20/2033
10901U-AA-0	BDF I A - CDO		C	4	1.A FE	1,972,440	97.1445	1,887,800	1,943,291	1,955,728	0	(4,578)	0	0	4.250	3.859	AO	15,141	82,590	04/16/2021	04/25/2036
12327F-AA-5	BJETS 2020-1 A - ABS			4	1.F FE	197,028	96.2181	189,579	197,030	197,029	0	0	0	0	2.981	2.981	MON	261	5,873	10/21/2020	11/15/2035
12434L-AA-2	BXMT 2020-FL2 A - CMBS			4,5	1.A FE	2,029,451	95.8188	1,948,452	2,033,475	2,033,475	0	(1,168)	0	0	6.376	6.496	MON	6,123	123,104	03/10/2020	02/18/2038
12510H-AA-8	CAUTO 2020-1 A1 - ABS			4	1.A FE	1,332,252	95.6861	1,275,112	1,332,599	1,332,250	0	98	0	0	2.690	2.729	MON	1,593	35,851	01/15/2020	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS			4	1.A FE	665,830	87.1868	580,925	666,300	665,865	0	(2)	0	0	3.250	3.284	MON	962	21,656	01/15/2020	02/15/2050
12529K-AA-0	CFMT 21GRN1 A - ABS			4	1.D FE	437,282	94.4959	413,218	437,287	437,284	0	1	0	0	1.100	1.103	MON	147	4,810	02/11/2021	03/20/2041
12563L-AS-6	CLIF 203 A - ABS			4	1.F FE	479,901	89.7373	430,739	480,000	479,919	0	11	0	0	2.070	2.084	MON	359	9,936	10/02/2020	10/18/2045
12803V-AA-3	CAJUN 211 A2 - RMBS			4	2.B FE	970,000	90.4976	877,827	970,000	970,000	0	0	0	0	3.931	3.931	FMAN	4,343	38,131	10/29/2021	11/20/2051
14576A-AA-0	CARM 201 A1 - RMBS			4	1.A FE	2,923,789	85.3411	2,496,227	2,925,000	2,923,885	0	31	0	0	2.010	2.012	MON	2,613	58,799	11/18/2020	12/15/2050
14576A-AC-6	CARM 201 A3 - RMBS			4	1.F FE	984,405	85.5313	842,483	985,000	984,446	0	13	0	0	3.100	3.103	MON	1,357	30,540	11/18/2020	12/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14856G-AA-8	CLAST 2021-1 A - ABS			4	1.G FE	449,855	91.7870	412,920	449,867	449,859	0	2	0	0	3.474	3.500	MON	695	15,628	01/20/2021	01/15/2046
15137E-BN-2	CECLO 21 A1R - CDO			4,5	1.A FE	535,290	99.8509	534,492	535,290	535,290	0	0	0	0	6.619	6.637	JAJO	6,496	32,516	03/23/2021	07/29/2030
15186P-AA-6	CBCF 1 A - CDO		C	4	1.A FE	1,000,000	91.9000	919,000	1,000,000	1,000,000	0	0	0	0	3.164	3.176	JAJO	5,801	31,640	04/08/2021	07/25/2039
15672R-AA-3	CERB 24 A1 - CDO		C	4,5	1.A FE	1,622,165	99.6500	1,617,070	1,622,750	1,625,679	0	(136)	0	0	6.945	6.724	JAJO	24,489	103,753	02/04/2021	07/15/2030
15674J-AA-9	CERB 30 A - CDO		C	2,5	1.A FE	1,004,688	99.5985	995,985	1,000,000	1,000,558	0	(2,125)	0	0	7.505	7.513	JAJO	16,053	68,487	12/21/2021	01/17/2033
15674P-AA-5	CERB XXXIII A - CDO		C	2,5	1.A FE	2,923,662	98.9979	2,969,937	3,000,000	2,944,479	0	19,650	0	0	7.105	8.092	JAJO	46,299	196,663	12/15/2022	07/23/2033
171519-AA-9	CHMML I A - CDO		C	4,5	1.A FE	6,736,800	99.7014	6,979,098	7,000,000	6,833,397	0	89,335	0	0	7.126	8.666	JAJO	121,932	444,987	12/13/2022	10/01/2032
19421U-AA-2	CASL 2019-A A1 - ABS			4,5	1.A FE	436,584	99.2496	435,413	438,705	437,282	0	167	0	0	6.870	1.665	MON	502	28,740	06/26/2019	12/28/2048
19421U-AB-0	CASL 2019-A A2 - ABS			4	1.A FE	219,272	92.2150	202,276	219,353	219,297	0	7	0	0	3.280	3.310	MON	120	7,192	06/26/2019	12/28/2048
19423D-AB-6	CASL 2018-A A2 - ABS			4	1.D FE	551,657	95.9298	529,440	551,904	551,765	0	18	0	0	4.130	4.174	MON	380	22,792	06/12/2018	12/26/2047
19424K-AB-9	CASL 2021-A A2 - ABS			4	1.A FE	1,851,874	89.0738	1,649,864	1,852,243	1,851,952	0	43	0	0	1.600	1.610	MON	494	29,862	02/09/2021	07/25/2051
20267U-AA-7	CBSLT 2016-B A1 - ABS			4	1.A FE	49,023	95.4603	46,810	49,036	49,030	0	1	0	0	2.730	2.752	MON	22	1,339	10/13/2016	10/25/2040
224936-AA-2	CAALT 233 A - ABS			4	1.A FE	1,499,699	101.4311	1,521,467	1,500,000	1,499,676	0	(23)	0	0	6.390	6.488	MON	4,260	29,554	08/15/2023	08/15/2033
22549N-AA-9	CSRT 2018-PS1 A - CDO		C	4,5	1.D FE	4,416,155	95.3748	4,459,641	4,675,911	4,466,897	0	28,692	0	0	6.940	9.188	JAJO	61,295	299,215	12/15/2022	01/01/2037
233046-AF-8	DNKN 2017-1 AII - RMBS			4	2.B FE	1,135,801	94.8370	1,094,952	1,154,563	1,137,857	0	434	0	0	4.030	4.408	FMAN	5,299	46,529	04/26/2022	11/20/2047
233046-AK-7	DNKN 2019-1 A22 - RMBS			4	2.B FE	915,609	96.2755	921,838	957,500	926,755	0	8,823	0	0	4.021	5.421	FMAN	4,385	38,501	07/14/2022	05/20/2049
233046-AN-1	DNKN 211 A2I - RMBS			4	2.B FE	4,859,422	90.9062	4,899,844	5,390,000	5,035,627	0	110,266	0	0	2.045	4.548	FMAN	12,553	110,226	05/10/2022	11/20/2051
233046-AQ-4	DNKN 211 A22 - RMBS			4	2.B FE	859,031	87.8490	860,920	980,000	884,873	0	16,388	0	0	2.493	4.816	FMAN	2,782	24,431	05/13/2022	11/20/2051
233046-AS-0	DNKN 211 A23 - RMBS			4	2.B FE	1,523,900	82.6832	1,620,591	1,960,000	1,541,219	0	17,319	0	0	2.791	6.416	FMAN	6,230	27,352	07/11/2023	11/20/2051
23802W-AA-9	COLO 2021-1 A2 - ABS			4	1.G FE	2,499,518	90.4964	2,262,410	2,500,000	2,499,742	0	116	0	0	2.060	2.074	MON	858	51,500	02/24/2021	02/27/2051
244608-AQ-8	DPATH 2018-1 A2R - CDO		C	4	1.A FE	1,500,000	96.8402	1,452,603	1,500,000	1,500,000	0	0	0	0	4.946	4.976	JAJO	15,662	74,190	06/06/2022	07/15/2033
25402J-AA-7	DBRG 211 A2 - ABS			4	2.B FE	2,000,000	93.6987	1,873,974	2,000,000	2,000,000	0	0	0	0	3.933	3.933	MJSD	1,311	78,660	06/30/2021	09/25/2051
25755T-AE-0	DPABS 2015-1 A2 - RMBS			4	2.A FE	917,866	97.4493	906,278	930,000	922,925	0	3,583	0	0	4.474	4.948	JAJO	7,628	41,608	07/25/2022	10/25/2045
25755T-AJ-9	DPABS 2018-1 A21 - RMBS			4	2.A FE	2,711,953	97.1563	2,768,955	2,850,000	2,761,759	0	43,161	0	0	4.116	5.964	JAJO	21,506	117,306	11/02/2022	07/27/2048
25755T-AN-0	DPABS 2021-1 AI - RMBS			4	2.A FE	1,950,000	88.4459	1,724,695	1,950,000	1,950,000	0	0	0	0	2.662	2.662	JAJO	9,517	51,909	04/08/2021	04/25/2051
26208L-AC-2	HONK 2018-1 A2 - RMBS			4	2.C FE	945,000	97.6749	923,028	945,000	945,003	0	(94)	0	0	4.739	4.766	JAJO	8,832	44,784	04/17/2018	04/20/2048
26209X-AA-9	HONK 201 A2 - RMBS			4	2.C FE	2,302,967	92.1442	2,184,163	2,370,375	2,322,724	0	11,736	0	0	3.786	4.433	JAJO	17,699	89,742	04/21/2022	07/20/2050
26209X-AC-5	HONK 2020-2 A2 - RMBS			4	2.C FE	972,500	89.2433	867,891	972,500	972,500	0	0	0	0	3.237	3.240	JAJO	6,209	31,480	10/29/2020	01/20/2051
26827E-AC-9	ECAF I A2 - ABS		D	4	5.B FE	635,908	65.0036	413,363	635,908	413,363	18,437	840	0	0	4.947	3.779	MON	1,398	31,458	06/15/2015	08/15/2040
26857E-AA-6	ELFI 2019-A A - ABS			4	1.A FE	661,852	91.7691	607,500	661,988	661,903	0	13	0	0	2.540	2.558	MON	280	16,814	10/16/2019	03/25/2044
28852E-AA-7	ECLO II A - CDO			4,5	1.A FE	215,205	99.9284	215,051	215,205	215,216	0	10	0	0	7.341	7.346	FMAN	2,063	14,851	12/18/2017	02/15/2029
28852L-AA-1	ECLO III A1 - CDO			4,5	1.A FE	1,024,340	99.8038	1,022,331	1,024,340	1,024,520	0	(86)	0	0	7.327	7.303	JAJO	15,220	68,777	06/06/2018	07/22/2030
28852L-AN-3	ECLO 3 A2R - CDO			4,5	1.A FE	1,365,788	99.9964	1,365,738	1,365,788	1,365,788	0	(1,976)	0	0	7.427	7.458	JAJO	20,570	93,087	03/23/2021	07/22/2030
28853R-AL-3	ECLO IV AR - CDO			4,5	1.A FE	51,642	99.9993	51,641	51,642	51,642	0	0	0	0	7.235	7.323	JAJO	799	3,396	05/19/2021	04/16/2029
30259R-AH-8	FMMSR 2021-GT1 A - RMBS			4	2.C FE	1,499,827	86.3011	1,294,517	1,500,000	1,499,889	0	22	0	0	3.620	3.622	MON	905	54,300	07/28/2021	07/25/2028
30259R-AM-7	FMMSR 22GT1 A - CMO/RMBS			4	2.C FE	1,999,282	96.0070	1,920,140	2,000,000	1,999,497	0	132	0	0	6.190	6.198	MON	2,063	123,800	04/26/2022	04/26/2027
302637-AG-8	FSKMM 1R A1R - CDO			4,5	1.A FE	1,458,331	99.4862	1,450,839	1,458,331	1,458,331	0	0	0	0	7.420	7.566	JAJO	17,043	100,446	12/14/2020	01/15/2031
302637-AJ-2	FSKMM 1R A2R - CDO			4,5	1.A FE	1,000,000	99.7417	997,417	1,000,000	1,000,000	0	0	0	0	7.820	7.970	JAJO	11,687	72,531	12/14/2020	01/15/2031
302637-AL-7	FSKMM 1R B1R - CDO			4,5	1.C FE	1,000,000	100.0259	1,000,259	1,000,000	1,000,000	0	0	0	0	8.170	8.236	JAJO	17,474	76,070	12/14/2020	01/15/2031
30328D-AA-1	FSRIA 22FL6 A - CMBS			2,5	1.A FE	4,943,750	100.2578	5,012,890	5,000,000	4,957,711	0	13,212	0	0	8.206	8.374	MON	14,816	408,222	12/15/2022	08/19/2037
32010L-AN-4	NWSTR 161R 1BR - CDO			4	1.A FE	402,002	97.7986	393,158	402,008	401,989	0	11	0	0	3.353	3.374	JAJO	2,471	13,479	12/17/2019	01/26/2032
33767P-AA-6	FKH 2022-SFR2 A - CMBS			4	1.A FE	1,918,339	96.0284	1,909,768	1,988,753	1,919,294	0	3,898	0	0	4.250	5.393	MON	7,044	84,522	06/15/2022	07/19/2039
33768N-AA-0	FKH 2022-SFR1 A - CMBS			4	1.A FE	2,979,871	96.0350	2,861,841	2,979,998	2,978,364	0	(1,039)	0	0	4.145	4.139	MON	10,293	123,521	04/05/2022	05/19/2039
34955Y-AN-9	FCBSL VI B2R - CDO			4	1.C FE	1,500,000	93.3481	1,400,222	1,500,000	1,500,000	0	0	0	0	2.904	2.914	JAJO	8,228	43,559	08/05/2020	07/23/2031
34956N-AA-0	FCBSL VII A1 - CDO		C	4,5	1.A FE	5,343,630	100.2849	5,390,313	5,375,000	5,355,675	0	10,927	0	0	7.124	7.400	JAJO	74,451	352,972	12/15/2022	07/23/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
34960J-BC-8	FCO 6RR BFR - CDO			4	1.C FE	1,000,000	96.9243	969,243	1,000,000	1,000,058	0	(38)	0	0	4.940	4.966	JAJO	11,115	49,400	06/29/2018	07/10/2030
34961J-AY-0	FCO IX A1T - CDO			4,5	1.A FE	1,500,000	98.3349	1,475,024	1,500,000	1,500,000	0	0	0	0	7.205	7.257	JAJO	23,118	98,180	09/20/2021	10/15/2033
34961P-AL-4	FCBSL 5R B2R - CDO			4	1.B FE	2,500,000	93.0697	2,326,743	2,500,000	2,500,000	0	0	0	0	2.723	2.723	JAJO	15,128	68,075	09/14/2020	07/11/2030
34961W-AU-9	FCO 11 BFR - CDO			4	1.C FE	2,000,000	93.7500	1,875,000	2,000,000	2,000,000	0	0	0	0	3.320	3.333	JAJO	14,018	66,400	08/18/2020	04/15/2031
34963V-AA-3	FCO 17 A - CDO		C	4,5	1.A FE	910,643	99.7428	908,301	910,643	910,643	0	0	0	0	6.764	6.805	JAJO	13,174	65,614	01/21/2022	01/15/2030
35041J-AA-3	FFIN 2019-1 A - ABS			4	1.A FE	99,712	99.1595	98,889	99,727	98,415	0	615	0	0	3.860	9.719	MON	171	3,848	03/20/2019	11/15/2034
35910E-AA-2	FYBR 2023-1 A2 - ABS			4	1.F FE	2,403,674	99.5627	2,489,068	2,500,000	2,410,204	0	6,529	0	0	6.600	7.654	MON	5,042	60,500	08/01/2023	08/20/2053
36165V-AQ-9	GCIC II A2R - CDO			4	1.A FE	1,000,000	91.6961	916,961	1,000,000	1,000,000	0	0	0	0	2.498	2.500	JAJO	4,927	24,980	12/15/2020	01/20/2031
36166V-AA-3	GCI 201 A - ABS		C	4	1.F FE	1,105,786	90.5029	1,133,614	1,252,572	1,113,623	0	7,837	0	0	2.820	6.368	MON	1,276	29,435	03/02/2023	10/18/2045
36166V-AE-5	GCI CREDIT SUISSE A - ABS			4	1.F FE	1,539,970	87.9069	1,354,089	1,540,367	1,540,000	0	12	0	0	2.380	2.381	MON	1,324	36,661	06/04/2021	06/18/2046
36656R-AH-4	GRMML 2019-1 A1S - CDO			4,5	1.A FE	4,726,705	100.0447	4,788,676	4,786,537	4,753,848	0	21,228	0	0	8.077	8.987	JAJO	78,400	357,777	11/15/2022	07/21/2031
375415-AC-0	GILBT 1 B - CDO		C	4,5	1.B FE	585,750	99.8820	599,292	600,000	594,654	0	443	0	0	7.255	7.640	JAJO	9,311	39,575	12/18/2018	10/15/2030
38172F-AA-6	GOCAP 34R AR1 - CDO		C	4,5	1.A FE	1,807,441	99.6571	1,800,021	1,806,214	1,806,231	0	(427)	0	0	7.354	7.412	FMAN	20,663	123,788	12/14/2021	03/14/2031
38175B-AA-2	GOCAP 36 A - CDO		C	2,5	1.A FE	3,362,534	99.5725	3,352,182	3,366,574	3,374,688	0	11,296	0	0	6.954	6.748	FMAN	36,419	217,111	09/08/2021	02/05/2031
38175D-AC-4	GOCAP 38 B - CDO		C	4,5	1.C FE	1,500,000	99.1119	1,486,679	1,500,000	1,499,504	0	(451)	0	0	7.577	7.646	JAJO	23,048	104,516	07/17/2018	07/20/2030
38176P-AC-6	GOCAP 44 A2A - CDO		C	4,5	1.A FE	951,250	99.9247	999,247	1,000,000	982,647	0	9,055	0	0	7.554	8.572	FMAN	11,751	70,557	06/02/2020	06/23/2031
38176V-AA-7	GOCAP 47(M) A1 - CDO		C	4,5	1.A FE	5,976,000	99.7698	5,986,188	6,000,000	5,996,801	0	7,980	0	0	7.334	7.423	FMAN	68,454	409,995	04/27/2022	05/05/2032
38177G-AA-9	GCTLF 2020-1 A - CDO		C	4,5	1.A FE	1,530,889	99.8780	1,529,021	1,530,889	1,530,889	0	0	0	0	7.625	7.689	JAJO	23,671	107,444	03/04/2022	10/22/2029
38177X-AA-2	GBDC3 1 A - CDO			4,5	1.A FE	3,450,438	99.0854	3,467,989	3,500,000	3,465,473	0	14,036	0	0	7.255	7.604	JAJO	54,315	230,856	12/15/2022	04/15/2033
38178E-AA-3	GOCAP 16RR 1R2 - CDO		C	2,5	1.A FE	220,000	99.6654	219,264	220,000	220,000	0	0	0	0	7.250	7.317	JAJO	3,013	14,769	06/08/2021	07/25/2033
38178E-AC-9	GOCAP 16RR 2R2 - CDO		C	2,5	1.A FE	460,000	98.5100	453,146	460,000	460,000	0	0	0	0	7.440	7.508	JAJO	6,464	31,768	06/08/2021	07/25/2033
38178G-AA-8	GOCAP 49 AR - CDO			4,5	1.A FE	3,000,000	99.0943	2,972,829	3,000,000	3,000,000	0	0	0	0	7.207	7.256	JAJO	43,845	197,777	08/06/2021	08/26/2033
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS			4	1.F FE	2,000,000	91.6783	1,833,566	2,000,000	2,000,000	0	0	0	0	2.944	2.954	JAJO	11,611	58,872	10/15/2021	10/19/2029
390556-AL-2	GRTLK 141R AR - CDO			4,5	1.A FE	82,239	99.9801	82,223	82,239	82,178	0	(70)	0	0	7.165	7.859	JAJO	1,280	5,441	10/06/2017	10/15/2029
39809L-AA-2	GSTNE 19FL2 A - CMBS		C	4,5	1.A FE	759,415	99.8079	763,750	765,220	763,626	0	650	0	0	6.726	7.303	MON	2,431	55,144	12/16/2020	09/15/2037
39809L-AC-8	GSTNE 19FL2 B - CMBS		C	4,5	1.B FE	1,504,219	99.8059	1,497,089	1,500,000	1,500,460	0	(1,294)	0	0	7.476	1.648	MON	5,296	101,887	01/08/2021	09/15/2037
39809P-AA-3	GSTNE 21FL3 A - CMBS			4,5	1.A FE	2,996,875	98.1576	2,944,728	3,000,000	2,996,597	0	(164)	0	0	6.496	6.662	MON	9,203	186,132	10/05/2021	07/15/2039
411707-AD-4	HNGRY 2018-1 A2 - RMBS			4	2.B FE	2,279,922	95.7634	2,268,396	2,368,750	2,299,413	0	19,491	0	0	4.959	7.136	MJSD	3,589	82,226	07/17/2023	06/22/2048
411707-AH-5	HNGRY 2020-1 A2 - ABS			4	2.B FE	3,448,350	87.8821	3,154,089	3,589,000	3,483,996	0	22,453	0	0	3.981	4.831	MJSD	4,366	142,878	05/12/2022	12/20/2050
43133J-AA-6	HITR 2019-2 A1 - CDO		C	4,5	1.C FE	446,359	93.9302	419,266	446,359	446,359	0	0	0	0	7.393	7.462	FMAN	3,667	31,279	06/13/2019	05/23/2039
43133K-AC-9	HCOMF 1 ARR - CDO		C	4	1.B FE	3,720,737	82.6521	3,081,430	3,728,193	3,723,277	0	898	0	0	2.600	2.638	FMAN	16,156	96,933	01/25/2022	11/01/2035
433674-AA-6	NZES 20PLS1 A - CMO/RMBS			4	2.C FE	733,430	95.3213	699,117	733,432	733,411	0	(14)	0	0	3.844	3.871	MON	470	28,193	12/14/2020	12/25/2025
44040H-AA-0	HORZN 2019 A - ABS			4	2.B FE	687,973	88.1980	606,781	687,976	687,992	0	(1)	0	0	3.721	3.721	MON	1,138	25,600	06/21/2019	07/15/2039
45112A-AA-5	ICONX 2012-1 A2 - ABS			4	5.B GI	259,348	40.0000	140,188	350,470	140,188	17,567	3,461	91,122	0	4.229	4.229	JAJO	2,717	14,821	11/16/2012	01/26/2043
45783N-AA-5	INSTR 2021-1 A - ABS			1	1.F FE	867,198	87.3873	758,233	867,670	867,181	0	11	0	0	2.300	2.302	MON	887	19,976	02/03/2021	02/16/2054
46604E-AG-7	IVYH IX-R A2R - CDO			4	1.A FE	2,000,000	91.5228	1,830,456	2,000,000	2,000,000	0	0	0	0	3.380	3.394	JAJO	12,769	67,600	02/14/2022	04/24/2034
466365-AD-5	JACK 221 A21 - RMBS			4	2.B FE	1,930,000	92.0234	1,776,052	1,930,000	1,930,000	0	0	0	0	3.445	3.460	FMAN	6,649	66,489	02/02/2022	02/26/2052
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	2.A FE	1,317,470	90.9853	1,196,405	1,314,944	1,314,953	0	0	0	0	3.967	3.889	MON	2,318	52,164	09/10/2019	04/15/2044
476681-AB-7	JMIKE 211 A2I - ABS			2	2.B FE	1,990,000	90.3682	1,798,327	1,990,000	1,990,000	0	0	0	0	2.891	2.891	FMAN	7,351	57,531	12/03/2021	02/15/2052
48254V-AE-3	KKRLP III A2 - CDO			4,5	1.A FE	2,000,000	99.2280	1,984,560	2,000,000	2,000,000	0	0	0	0	7.227	7.265	JAJO	29,311	132,257	08/20/2021	10/21/2030
48669R-AA-9	KCAP F3C A - CDO			4,5	1.A FE	341,494	99.9600	341,250	341,387	341,455	0	3	0	0	7.532	7.562	MJSD	857	24,647	12/11/2018	12/20/2029
543190-AA-0	LTRAN III A1 - ABS			4	1.F FE	321,649	97.0458	322,164	331,971	329,879	0	1,819	0	0	2.980	4.259	MON	440	9,893	07/22/2016	01/17/2045
543190-AB-8	LTRAN III A2 - ABS			4	1.F FE	463,479	95.8821	466,096	486,113	482,546	0	3,275	0	0	4.060	4.833	MON	877	19,736	01/19/2017	01/17/2045
55280H-AW-7	MCFCL 4RR ARR - CDO			4,5	1.A FE	4,600,000	98.8457	4,546,902	4,600,000	4,600,000	0	0	0	0	7.177	7.206	JAJO	66,949	302,552	09/28/2021	10/20/2033
55280Q-AU-1	MCFCL V ARR - CDO			4,5	1.A FE	2,000,000	99.0475	1,980,950	2,000,000	2,000,000	0	0	0	0	7.227	7.257	JAJO	29,311	132,257	03/10/2021	04/20/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55281F-AN-0	MCFCL VII AR - CDO			4,5	1.A FE	1,414,275	99.5438	1,493,157	1,500,000	1,436,003	0	20,709	0	0	7.297	9.181	JAJO	22,196	100,483	12/15/2022	07/20/2033
55283A-AA-7	MCA 3 A - CDO			4	1.F FE	1,383,791	95.6490	1,323,375	1,383,575	1,383,618	0	(41)	0	0	3.179	3.173	FMAN	5,621	44,966	11/09/2020	11/15/2035
55283T-AA-6	MF1 2021-FL6 A - CMBS			4,5	1.A FE	2,412,321	98.3114	2,371,587	2,412,321	2,412,321	0	0	0	0	6.573	6.621	MON	6,166	150,993	06/10/2021	07/18/2036
56577G-AA-7	MRNON 201 A - CDO		C	4,5	1.A FE	2,500,000	100.0211	2,500,528	2,500,000	2,500,000	0	0	0	0	7.495	7.663	JAJO	40,668	174,458	11/20/2020	01/15/2034
56577J-AA-1	MRNON 2021-2 AR - CDO		C	4,5	1.A FE	3,450,000	99.3461	3,427,440	3,450,000	3,450,000	0	0	0	0	7.345	7.393	JAJO	54,204	231,683	05/28/2021	07/15/2033
56577J-AC-7	MRNON 2021-2 BR - CDO		C	4,5	1.C FE	9,695,500	97.1589	9,715,890	10,000,000	9,737,553	0	40,322	0	0	7.705	8.514	JAJO	164,812	707,944	12/15/2022	07/15/2033
56577L-AA-6	MRNON 2021-1 AR1 - CDO		C	4,5	1.A FE	1,000,000	98.9809	989,809	1,000,000	1,000,000	0	0	0	0	7.355	7.319	JAJO	15,733	67,255	04/27/2021	07/17/2034
56577N-AC-8	MRNON 2021-3 A - CDO		C	4,5	1.A FE	6,620,469	98.4647	6,892,529	7,000,000	6,719,793	0	84,907	0	0	7.095	8.839	JAJO	107,882	460,172	11/16/2022	01/17/2034
58003U-AC-2	MF1 2020-FL4 AS - CMBS		C	4,5	1.A FE	4,962,252	98.5243	4,926,215	5,000,000	4,992,617	0	29,230	0	0	7.576	9.709	MON	17,888	364,175	12/15/2022	12/17/2035
610331-AA-8	MCAF 2021-1 A2 - ABS		C	4	1.F FE	1,914,186	93.8372	1,796,219	1,914,186	1,914,186	0	0	0	0	2.815	2.825	JAJO	10,328	53,735	02/18/2021	04/22/2031
61034J-AC-4	MCMML XIII A2 - CDO			4	1.A FE	2,500,000	90.5475	2,263,688	2,500,000	2,500,000	0	0	0	0	3.270	3.283	FMAN	8,402	81,750	02/09/2022	02/24/2034
61034V-AC-7	MCMML XII A1 - CDO		C	4,5	1.A FE	1,500,000	99.3818	1,490,727	1,500,000	1,500,000	0	0	0	0	7.140	7.159	MJSD	5,355	103,133	08/17/2021	09/15/2033
621887-AA-6	MTLOG 2018-1 AR - CDO		C	4,5	1.A FE	5,722,500	99.4642	5,967,852	6,000,000	5,801,381	0	78,881	0	0	7.324	9.051	JAJO	85,441	403,733	01/09/2023	01/22/2033
62848F-AC-6	MYERS 1 A2 - CDO			4,5	1.A FE	978,125	99.6451	996,451	1,000,000	992,401	0	2,672	0	0	7.077	7.411	JAJO	14,351	64,608	12/20/2018	10/20/2030
62946A-AA-2	NPRL 161 A1 - ABS			4	1.G FE	256,593	97.2725	249,594	256,593	256,600	0	0	0	0	4.164	4.164	MON	326	10,685	04/25/2016	04/30/2046
62946A-AB-0	NPRL 161 A2 - ABS			4	2.A FE	1,021,719	98.3877	983,877	1,000,000	1,006,235	0	(2,488)	0	0	5.438	5.206	MON	1,662	54,380	07/20/2016	04/30/2046
62946A-AC-8	NPRL 2017-1 A1 - ABS			2	1.G FE	401,206	95.1785	399,333	419,562	404,418	0	2,015	0	0	3.372	5.219	MON	432	14,148	07/14/2022	10/21/2047
62947A-AB-9	NPRL 2019-2 A2 - ABS			4	1.F FE	531,405	91.5000	505,735	552,715	536,085	0	3,742	0	0	3.098	3.930	MON	571	17,123	06/02/2022	11/19/2049
62947A-AF-0	NPRL 2021-1 A1 - ABS			4	1.F FE	3,480,314	89.5615	3,118,104	3,481,522	3,480,898	0	219	0	0	2.230	2.247	MON	2,588	77,620	03/23/2021	03/20/2051
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS			4	2.C FE	318,159	95.5510	304,011	318,167	318,164	0	1	0	0	4.212	4.213	MON	223	13,489	11/12/2020	11/25/2025
62955M-AB-2	NZES 21FHT1 A - CMO/RMBS			4	2.C FE	368,823	92.9053	342,664	368,831	368,827	0	2	0	0	3.104	3.105	MON	191	11,524	07/20/2021	07/27/2026
62955W-AA-2	NZES 21FNT2 A - ABS			4	2.C FE	705,504	92.8529	655,085	705,508	705,506	0	1	0	0	3.228	3.228	MON	380	22,686	05/18/2021	05/25/2026
62960N-AA-5	NXTC 2020-1 A - CDO			4,5	1.A FE	5,961,250	100.0058	6,000,348	6,000,000	5,976,722	0	15,472	0	0	7.527	7.949	JAJO	91,584	352,741	02/14/2023	01/21/2031
64016N-AA-5	NBLY 211 A2 - ABS			4	2.C FE	2,033,427	86.8137	2,116,084	2,437,500	2,061,683	0	28,256	0	0	3.584	7.583	JAJO	14,803	30,576	08/17/2023	04/30/2051
643821-AA-9	USRE 211 A1 - ABS			4	1.F FE	981,870	87.5460	875,460	1,000,000	983,995	0	1,772	0	0	1.910	2.515	MON	584	19,100	10/25/2021	10/20/2061
64830Y-AC-1	NZES 2021-FNT1 A - CMO/RMBS			4	2.C FE	431,477	93.3333	402,716	431,482	431,480	0	1	0	0	2.981	2.981	MON	214	12,861	03/12/2021	03/25/2026
67108L-BE-2	OZLM VI 2BS - CDO			4	1.B FE	1,000,000	93.8800	938,800	1,000,000	1,000,167	0	28	0	0	4.490	4.517	JAJO	9,229	44,900	04/11/2018	04/17/2031
67181D-AA-9	OAKIG 2020-1 A1 - CMBS			4	1.A FE	1,420,843	90.7586	1,289,588	1,420,899	1,420,878	0	11	0	0	1.850	1.850	MON	803	26,287	11/06/2020	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS			4	1.A FE	1,420,305	84.1377	1,195,512	1,420,899	1,420,560	0	83	0	0	2.210	2.212	MON	960	31,402	11/06/2020	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - ABS			4	1.A FE	931,617	89.3706	832,721	931,761	931,629	0	4	0	0	1.480	1.481	MON	421	13,790	01/20/2021	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - ABS			4	1.A FE	931,635	82.2148	766,046	931,761	931,645	0	3	0	0	1.930	1.931	MON	549	17,983	01/20/2021	01/20/2051
67590A-BR-2	OCT14 14RR ABR - CDO			4,5	1.A FE	985,000	99.6510	981,562	985,000	985,000	0	0	0	0	6.905	6.859	JAJO	14,549	61,484	03/02/2021	07/16/2029
682337-AA-8	OELF III A1 - CDO		C	2	1.A FE	2,000,000	97.0727	1,941,454	2,000,000	2,000,000	0	0	0	0	4.250	4.272	JAJO	17,000	85,000	05/24/2019	07/19/2037
68269J-AE-1	OMFIT 2023-1 A - ABS			4	1.A FE	958,125	101.2791	1,012,791	1,000,000	959,291	0	1,166	0	0	5.500	6.549	MON	2,597	9,167	10/30/2023	06/14/2038
691204-AA-9	OR III A1L - CDO		C	4,5	1.A FE	480,000	99.4482	497,241	500,000	494,166	0	3,787	0	0	7.477	8.118	JAJO	7,581	34,332	03/13/2020	04/20/2032
691204-AG-6	OR III A1F - CDO		C	4	1.A FE	2,000,000	94.1028	1,882,056	2,000,000	2,000,000	0	0	0	0	2.750	2.759	JAJO	10,847	55,000	03/06/2020	04/20/2032
69120T-AA-4	ORTF 2020-1 A1R - CDO			4,5	1.A FE	3,000,000	100.1087	3,003,261	3,000,000	3,000,000	0	0	0	0	8.444	8.565	JAJO	54,182	37,750	08/07/2023	10/15/2035
69120W-AA-7	OR VI A - CDO		C	4,5	1.A FE	293,944	99.1444	302,390	305,000	298,135	0	4,094	0	0	7.082	8.600	MJSD	720	20,629	12/21/2022	06/21/2032
69547M-AA-4	PAID 223 A - ABS			4	1.G FE	365,596	99.7913	364,833	365,596	365,596	0	0	0	0	6.060	6.136	MON	985	22,155	08/03/2022	03/15/2030
70163Q-AE-8	PARLI 2R AR - CDO		C	4,5	1.A FE	1,262,174	99.3776	1,254,318	1,262,174	1,262,174	0	0	0	0	6.927	6.893	JAJO	17,730	79,626	11/15/2021	10/20/2031
70806F-AA-3	PNTPK 7 A1A - CDO			4,5	1.A FE	2,000,000	100.4060	2,008,120	2,000,000	2,000,000	0	0	0	0	8.051	8.005	JAJO	71,114	0	06/23/2023	07/20/2035
70806U-AA-0	PNTPK 2 A1 - CDO		C	4,5	1.A FE	1,500,000	100.0212	1,500,318	1,500,000	1,500,000	0	0	0	0	7.555	7.510	JAJO	24,241	103,488	12/24/2020	01/15/2032
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	2.C FE	350,906	88.0030	308,810	350,908	350,905	0	1	0	0	3.967	4.000	MON	619	13,921	05/23/2019	06/15/2044
74331C-AB-4	PROG 2020-SFR1 B - CMBS			4	1.A FE	999,988	95.1598	951,598	1,000,000	999,492	0	(145)	0	0	2.030	2.026	MON	1,692	20,330	03/04/2020	04/17/2037
74331U-AA-6	PROG 22SFR3 A - CMBS			4	1.A FE	1,420,540	93.4891	1,386,862	1,483,448	1,435,102	0	8,598	0	0	3.200	4.252	MON	1,846	47,470	04/05/2022	04/19/2039

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NATIONAL INTERSTATE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74332W-AA-1	PROG 2019-SFR3 A - CMBS			4	1.A FE	1,970,393	97.3171	1,917,575	1,970,440	1,966,489	0	73	0	0	2.271	2.569	MON	3,729	44,749	08/07/2019	09/17/2036
74332W-AC-7	PROG 2019-SFR3 B - CMBS			4	1.A FE	999,978	97.4128	974,128	1,000,000	997,733	0	29	0	0	2.571	2.911	MON	2,143	25,710	08/07/2019	09/17/2036
75575A-AA-2	RCMT 2023-FL12 A - CMBS			4,5	1.A FE	2,972,185	99.9100	2,984,433	2,987,121	2,975,792	0	3,607	0	0	7.691	8.031	MON	4,466	117,462	06/12/2023	05/25/2038
76042E-AA-7	REPS 2020-A A - ABS			4	1.C FE	752,293	98.1662	738,626	752,423	752,352	0	47	0	0	2.470	2.518	MON	568	18,585	10/06/2020	11/20/2030
77587A-AU-0	RMRK WM-R B2R - CDO		C	4	1.C FE	1,750,000	89.2531	1,561,929	1,750,000	1,750,000	0	0	0	0	2.540	2.548	JAJO	8,767	44,452	09/17/2020	04/21/2031
77588E-AA-5	RCF I A - CDO		C	4	1.A FE	1,000,000	94.8737	948,737	1,000,000	1,000,000	0	0	0	0	3.572	3.565	AO	6,251	35,720	01/30/2020	04/28/2038
78403D-AN-0	SBATOW 2019-1 1C - RMBS	SD		4	1.F FE	1,500,000	96.6287	1,449,431	1,500,000	1,500,000	0	0	0	0	2.836	2.853	MON	1,891	42,540	09/10/2019	01/17/2050
78433D-AA-2	SEB4P 211 A2 - ABS			4	2.C FE	997,500	92.4770	922,458	997,500	997,500	0	0	0	0	4.969	4.944	JAJO	8,399	49,566	11/22/2021	01/30/2052
78433X-AA-8	SALTT 211 AA - ABS			4	1.C FE	834,741	91.8833	767,009	834,764	834,745	0	2	0	0	2.301	2.340	MON	854	19,208	10/18/2021	02/28/2033
78449P-AB-5	SMB 2018-A A2A - ABS			4	1.A FE	1,014,178	96.5967	979,842	1,014,364	1,014,312	0	12	0	0	3.500	3.528	MON	1,578	35,503	03/14/2018	02/15/2036
78472J-AE-3	SPART 20T2 AT2 - ABS			4	1.A FE	999,809	92.5487	925,487	1,000,000	999,823	0	4	0	0	1.830	1.831	MON	813	18,300	10/23/2020	11/15/2055
803169-AQ-4	SRANC 3R AFR - CDO		C	4	1.A FE	1,046,711	97.9513	1,025,268	1,046,711	1,046,756	0	(19)	0	0	4.088	4.104	MJSD	1,070	42,790	04/30/2018	06/24/2030
80349B-BD-8	SARAT US 2R3 - CDO			4,5	1.A FE	1,977,614	99.8771	1,997,542	2,000,000	1,982,270	0	4,423	0	0	7.325	7.691	JAJO	29,708	134,285	12/15/2022	04/20/2033
81742L-AA-4	SEQI 1 A - CDO		C	4,5	1.A FE	466,753	100.0478	466,976	466,753	466,753	0	0	0	0	7.055	7.100	JAJO	7,044	36,816	02/22/2021	04/15/2031
81761T-AE-5	SERV 2021-1 A21 - RMBS			4	2.C FE	4,293,296	86.0914	4,117,279	4,782,451	4,323,896	0	30,600	0	0	2.865	5.253	JAJO	23,217	75,695	08/14/2023	07/31/2051
817743-AA-5	SPRO 2019-1 A2 - ABS			1,2	2.C FE	977,400	93.9583	902,000	960,000	967,305	0	(2,376)	0	0	3.882	3.608	JAJO	6,832	37,267	01/22/2020	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - RMBS			1,2	2.C FE	1,462,500	85.9426	1,256,911	1,462,500	1,462,500	0	0	0	0	2.394	2.391	JAJO	6,419	35,012	03/03/2021	04/25/2051
83404R-AB-4	SOFI 2018-B A2F - ABS			4	1.A FE	381,725	97.5750	372,855	382,122	382,012	0	42	0	0	3.340	3.389	MON	213	12,763	03/13/2018	08/25/2047
83546D-AL-2	SONIC 2020-1 A21 - RMBS			4	1.C FE	737,688	95.5000	692,375	725,000	734,894	0	(2,041)	0	0	3.395	3.303	MON	752	24,614	02/03/2020	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS			4,5	1.C FE	2,054,639	92.5000	1,788,333	1,933,333	2,011,771	0	(24,491)	0	0	2.745	1.370	MON	1,622	53,074	06/15/2020	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - ABS			2	2.B FE	977,500	84.8866	829,767	977,500	977,500	0	0	0	0	2.190	2.200	MON	654	21,407	07/29/2021	08/21/2051
85208N-AD-2	SPRNTS 1A1 - RMBS			1	1.F FE	937,500	99.2579	930,543	937,500	937,500	0	0	0	0	4.738	4.765	MJSD	1,357	44,419	03/14/2018	09/20/2029
85572R-AA-7	STARR 2018-1 A - ABS		C	2	2.A FE	452,360	90.0000	410,921	456,579	455,380	0	738	0	0	4.089	4.342	MON	830	18,670	06/15/2018	05/15/2043
86212V-AA-2	STR 2016-1 A1 - ABS			2	1.C FE	856,323	94.4102	808,885	856,777	856,634	0	45	0	0	3.960	3.999	MON	1,037	33,928	10/12/2016	10/22/2046
86271P-AA-3	STRTA II A1 - CDO		C	4,5	1.A FE	1,500,000	100.0181	1,500,272	1,500,000	1,500,000	0	0	0	0	7.267	7.311	JAJO	22,105	99,801	09/20/2021	10/20/2033
87240P-AJ-0	TCP 1R AR - CDO		C	4,5	1.A FE	1,000,000	99.0775	990,775	1,000,000	1,000,000	0	0	0	0	7.129	7.197	FMAN	7,921	67,261	08/26/2021	08/20/2033
87244C-AJ-5	CHMML I AR - CDO			4,5	1.A FE	831,298	99.6163	827,835	831,024	831,093	0	(132)	0	0	7.207	7.166	JAJO	12,145	54,786	12/14/2021	10/21/2030
87267C-AA-6	TRP 211 A - ABS			4	1.F FE	3,428,788	88.4731	3,328,240	3,761,867	3,500,382	0	62,120	0	0	2.070	4.414	MON	3,028	77,871	11/03/2022	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO		C	4,5	1.B FE	2,619,853	96.9481	2,622,066	2,704,608	2,625,213	0	5,559	0	0	7.456	7.922	MJSD	50,977	144,098	12/15/2022	09/30/2039
87342R-AC-8	BELL 2016-1 A23 - RMBS			2	2.B FE	1,391,729	97.8619	1,383,591	1,413,820	1,402,790	0	7,357	0	0	4.970	5.600	FMAN	7,027	70,267	06/16/2022	05/25/2046
87342R-AG-9	BELL 2021-1 A21 - RMBS			4	2.B FE	1,610,072	89.6570	1,761,760	1,965,000	1,691,368	0	71,431	0	0	1.946	7.046	FMAN	3,824	38,239	11/03/2022	08/25/2051
87342R-AH-7	BELL 2021-1 A22 - RMBS			4	2.B FE	1,718,377	85.3373	1,676,878	1,965,000	1,770,502	0	32,003	0	0	2.294	4.539	FMAN	4,508	45,077	04/22/2022	08/25/2051
88315L-AS-7	TMCL 2021-3 A - ABS		C	2	1.F FE	801,133	85.2700	693,529	813,333	803,085	0	976	0	0	1.940	2.223	MON	482	15,779	10/27/2021	08/20/2046
88603U-AA-7	THRST 2021 A - ABS		C	4	1.F FE	2,672,337	88.9595	2,377,388	2,672,439	2,672,398	0	2	0	0	4.163	4.200	MON	4,945	111,254	06/17/2021	07/16/2040
88606W-AA-0	TBOLT 2017 A - ABS		C	4	2.A FE	1,653,025	91.7606	1,620,555	1,766,068	1,711,880	0	58,754	0	0	4.212	17.160	MON	3,306	39,673	07/25/2023	05/17/2032
89412K-AA-8	TRAP XI A1 - CDO			4,5	1.A FE	700,915	93.4934	692,533	740,729	766,547	0	(5,930)	0	0	6.008	1.521	JAJO	10,260	39,013	02/12/2019	10/10/2041
89656C-AA-1	TRL 2010-1 NTS - ABS			4	1.F FE	1,033,773	97.4074	956,175	981,625	1,014,353	0	(3,937)	0	0	5.194	4.245	MON	2,124	50,986	01/17/2019	10/16/2040
89656G-AA-2	TRL 211 A - ABS			4	1.F FE	1,805,290	87.1522	1,573,469	1,805,427	1,805,323	0	19	0	0	2.260	2.272	MON	1,360	40,803	06/22/2021	07/19/2051
89656R-AA-8	TRL 221 A - ABS			4	1.F FE	1,901,259	94.6148	1,798,950	1,901,341	1,901,277	0	1	0	0	4.550	4.550	MON	2,884	86,592	04/20/2022	05/19/2052
89656Y-AB-1	TRL 202 A2 - ABS			4	1.F FE	833,438	88.6026	886,026	1,000,000	868,137	0	28,996	0	0	2.560	6.490	MON	853	25,600	10/14/2022	11/19/2050
89657A-AC-0	TRL 2020-1 A - ABS			4	1.F FE	767,935	89.9906	691,236	768,120	767,996	0	20	0	0	1.960	1.974	MON	585	15,055	10/14/2020	10/17/2050
89657B-AB-0	TRL 2019-2 A1 - ABS			4	1.F FE	818,733	95.0490	778,382	818,927	818,833	0	32	0	0	2.390	2.410	MON	761	19,572	10/08/2019	10/18/2049
89683L-AA-8	TRP 212 A - CMO/RMBS			4	1.F FE	1,780,226	89.2613	1,589,704	1,780,956	1,780,265	0	18	0	0	2.150	2.152	MON	1,489	38,291	05/25/2021	06/20/2051
89820X-AA-6	TFINS 2020-2 A1 - CDO			4	1.C FE	2,036,689	96.3987	1,963,341	2,036,689	2,036,689	0	0	0	0	3.000	6.612	JAJO	12,899	61,101	11/24/2020	07/15/2041
89821J-AA-6	TFINS 2019-1 A1 - CDO		C	4,5	1.C FE	2,840,834	96.8440	2,830,562	2,922,806	2,848,825	0	7,466	0	0	7.694	8.110	FMAN	37,397	210,458	12/15/2022	02/02/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89822P-AA-1	TFINS 201 A1 - CDO			4	1.C FE	1,549,204	98.9802	1,533,406	1,549,204	1,549,204	0	0	0	0	3.321	7.322	JAJO	10,861	51,449	07/15/2020	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS			4	1.F FE	2,550,384	87.7395	2,298,045	2,619,168	2,567,934	0	10,243	0	0	2.250	2.808	MON	491	58,931	02/25/2022	02/28/2051
91823A-AU-5	VBTEL 2022-1 C21 - ABS			4	1.F FE	2,000,000	90.2101	1,804,202	2,000,000	2,000,000	0	0	0	0	3.156	3.177	MON	2,805	63,120	02/18/2022	02/15/2052
92257C-AA-8	VCC 2019-1 A - CMBS			4	1.A FE	275,906	93.4613	257,924	275,969	275,969	0	0	0	0	3.760	3.661	MON	865	10,376	03/11/2019	03/25/2049
92258W-AA-3	VCC 233 A - CMBS			4	1.A FE	4,778,159	101.9962	4,874,340	4,778,943	4,778,311	0	152	0	0	7.100	7.101	MON	28,275	141,377	08/04/2023	08/25/2053
92258X-AA-1	VCC 2022-1 A - CMBS			4	1.A FE	1,665,917	88.9938	1,492,786	1,677,404	1,667,665	0	(896)	0	0	3.380	3.682	MON	4,725	56,802	02/14/2022	02/26/2052
92259K-AA-8	VCC 2022-4 A - CMBS			4	1.A FE	861,864	97.5621	841,042	862,058	861,773	0	(81)	0	0	5.280	5.557	MON	3,793	48,534	08/05/2022	08/26/2052
92259L-AB-4	VCC 2020-1 AFX - CMBS			4	1.A FE	591,339	86.0311	508,739	591,343	590,983	0	(156)	0	0	2.610	2.547	MON	1,286	15,434	02/10/2020	02/25/2050
92259T-AA-9	VCC 2021-1 A - CMBS			4	1.A FE	992,433	83.3641	827,405	992,519	992,286	0	(111)	0	0	1.400	1.369	MON	1,158	13,895	05/10/2021	05/25/2051
92259U-AA-6	VCC 2022-2 A - CMBS			4	1.A FE	2,535,000	91.4521	2,318,721	2,535,449	2,533,945	0	(1,031)	0	0	4.670	4.626	MON	9,867	118,405	04/05/2022	04/25/2052
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	531,448	83.5020	443,789	531,471	531,463	0	2	0	0	3.597	3.625	MON	850	19,117	09/30/2019	09/15/2044
95058X-AE-8	WEN 2018-1 A22 - RMBS			2	2.B FE	844,357	94.2381	885,809	939,969	862,766	0	15,188	0	0	3.884	6.210	MJSD	1,623	36,508	10/06/2022	03/16/2048
95058X-AG-3	WEN 2019-1 A21 - RMBS			2	2.B FE	899,984	95.5180	859,647	899,984	899,984	0	0	0	0	3.783	3.801	MJSD	1,513	34,046	06/13/2019	06/15/2049
95058X-AK-4	WEN 211 A2 - RMBS			4	2.B FE	2,056,985	86.2673	2,135,369	2,475,293	2,112,830	0	39,839	0	0	2.370	5.767	MJSD	2,607	47,112	09/05/2023	06/15/2051
96033E-AA-6	WESTR 231 A - RMBS			4	1.A FE	2,196,701	99.5519	2,190,475	2,200,335	2,196,627	0	(74)	0	0	5.840	5.857	MON	10,708	72,102	05/05/2023	12/21/2037
96034J-AA-4	WESTR 2022-1 A - RMBS			4	1.A FE	496,332	95.2536	473,248	496,830	495,532	0	(262)	0	0	1.788	2.021	MON	740	8,883	01/14/2022	08/20/2036
96034J-AB-2	WESTR 2022-1 B - RMBS			4	1.F FE	248,120	95.4173	237,031	248,415	247,262	0	(315)	0	0	2.288	2.832	MON	474	5,684	01/14/2022	08/20/2036
96034L-AA-9	WESTR 2020-1 A - RMBS			4	1.A FE	196,546	98.0077	192,883	196,804	196,789	0	35	0	0	2.713	2.766	MON	445	5,339	07/08/2020	03/20/2034
97064F-AA-3	WESTF 2020-A A - ABS			4	1.F FE	1,590,782	85.9951	1,368,014	1,590,805	1,590,789	0	(19)	0	0	3.228	3.250	MON	2,282	51,351	02/18/2020	03/15/2045
97064G-AA-1	WESTF 2021-A A - ABS			4	1.F FE	1,816,032	81.8735	1,486,926	1,816,126	1,816,039	0	3	0	0	3.104	3.104	MON	2,505	56,373	05/07/2021	05/15/2046
974153-AB-4	WSTOP 201 A2 - RMBS			2	2.B FE	1,870,269	89.9701	1,772,411	1,970,000	1,895,610	0	16,415	0	0	2.841	3.904	MJSD	4,042	55,968	06/02/2022	12/05/2050
979888-AS-3	WDMNT 2018-4 A2R - CDO			4,5	1.A FE	2,500,000	98.1902	2,454,755	2,500,000	2,500,000	0	0	0	0	7.366	7.398	JAJO	37,341	169,674	02/18/2022	04/20/2034
97988P-BA-3	WDMNT 171RR A1R - CDO			4,5	1.A FE	2,437,697	99.2207	2,480,518	2,500,000	2,452,391	0	13,975	0	0	7.065	7.966	JAJO	37,378	164,135	12/15/2022	10/18/2033
97988Q-AL-8	WDMNT 172R A1R - CDO			4,5	1.A FE	5,887,500	98.7807	5,926,842	6,000,000	5,915,576	0	28,076	0	0	7.347	8.033	JAJO	89,394	313,411	02/07/2023	04/20/2033
97988Q-AQ-7	WDMNT 172R BR - CDO			4,5	1.C FE	944,300	98.6640	986,640	1,000,000	953,669	0	8,940	0	0	7.827	9.327	JAJO	15,872	72,212	12/15/2022	04/20/2033
97988W-AA-9	WDMNT 207 A1A - CDO		C	2,5	1.A FE	3,000,000	100.0212	3,000,636	3,000,000	3,000,000	0	0	0	0	7.555	7.612	JAJO	48,481	206,976	11/20/2020	01/15/2032
98875N-AJ-4	ZAIS9 9 B2 - CDO		C	4	1.A FE	1,000,000	92.6816	926,816	1,000,000	1,000,030	0	(9)	0	0	3.540	3.554	JAJO	6,982	35,400	06/19/2018	07/21/2031
98877G-AQ-1	ZCCP 2019-1 A1R - CDO		C	4,5	1.A FE	2,786,273	100.0110	2,786,579	2,786,273	2,786,273	0	0	0	0	7.165	7.225	JAJO	42,703	181,244	09/17/2021	07/16/2031
98878C-AC-0	ZCCP 181 A2 - CDO			4,5	1.A FE	682,665	99.9303	693,457	693,941	692,029	0	1,149	0	0	7.215	7.631	JAJO	10,710	45,491	02/07/2019	01/16/2031
98878F-AE-9	ZCCP 2021-1 A2A - CDO		C	4,5	1.A FE	8,809,544	100.0273	9,002,457	9,000,000	8,830,029	0	17,797	0	0	7.457	8.078	JAJO	139,812	611,829	12/15/2022	07/15/2033
98920M-AA-0	ZAXBY 211 A2 - ABS			4	2.B FE	2,018,385	85.5836	1,882,304	2,199,375	2,044,660	0	26,275	0	0	3.238	4.992	JAJO	12,067	71,216	01/18/2023	07/31/2051
98955R-AG-4	OR 2R AFR - CDO		C	4	1.A FE	2,000,000	91.6702	1,833,404	2,000,000	2,000,000	0	0	0	0	2.480	2.488	JAJO	9,782	49,600	03/10/2021	04/20/2033
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						469,659,744	XXX	458,521,083	479,966,385	471,781,597	2,767	1,786,234	91,122	0	XXX	XXX	XXX	3,982,252	22,680,661	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						940,857,821	XXX	912,449,358	964,832,964	943,285,298	(36,018)	2,924,371	102,058	0	XXX	XXX	XXX	8,704,562	39,340,558	XXX	XXX
22080R-20-6	STRUCTURED PRODUCTS CORP CORTS TR FOR PE				2.C FE	121,205	28.0000	140,000	125,000	121,205	0	0	0	0	8.000	8.251	AO	0	10,000	12/31/2010	04/06/2028
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						121,205	XXX	140,000	125,000	121,205	0	0	0	0	XXX	XXX	XXX	0	10,000	XXX	XXX
1309999999. Total - Hybrid Securities						121,205	XXX	140,000	125,000	121,205	0	0	0	0	XXX	XXX	XXX	0	10,000	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
02639D-AM-8	AMERICAN GREETINGS CORPORATION - TERM LO			5	4.A FE	1,925,450	100.1670	1,988,315	1,985,000	1,933,887	0	8,853	0	0	11.352	12.335	MON	3,130	161,805	02/02/2023	04/06/2028
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)			5	2.B FE	805,000	102.2810	818,248	800,000	803,609	0	(1,899)	0	0	9.166	9.153	JAJO	15,276	69,804	05/17/2022	10/20/2027
35180Y-AB-9	FRANCHISE GROUP, INC. - INITIAL TERM LOA			5	4.B FE	2,373,338	79.4000	1,903,465	2,397,312	1,903,465	(402,900)	4,947	0	0	10.437	10.822	JAJO	57,689	234,124	02/24/2021	03/10/2026
35180Y-AJ-2	FRANCHISE GROUP, INC. - THIRD AMENDMENT			5	4.B FE	3,771,500	79.3750	3,151,188	3,970,000	3,151,188	(678,084)	58,956	0	0	10.394	12.417	FMAN	71,069	295,862	01/31/2023	03/10/2026
46589U-AE-5	ZEST ACQUISITION CORP. - TERM LOAN			5	4.C FE	4,702,500	97.6250	4,832,438	4,950,000	4,746,152	0	45,893	0	0	10.856	12.301	MON	50,831	420,955	02/01/2023	02/08/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA			5	4.B PL	1,672,581	99.0000	1,672,581	1,689,476	1,672,581	(2,875)	2,977	0	0	12.788	13.180	FMAN	20,450	212,245	03/09/2021	01/22/2027
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						15,250,370	XXX	14,366,234	15,791,787	14,210,882	(1,083,859)	119,727	0	0	XXX	XXX	XXX	218,444	1,394,794	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						15,250,370	XXX	14,366,234	15,791,787	14,210,882	(1,083,859)	119,727	0	0	XXX	XXX	XXX	218,444	1,394,794	XXX	XXX
2419999999. Total - Issuer Obligations						328,330,087	XXX	324,902,887	335,239,875	329,201,720	123,007	733,797	0	0	XXX	XXX	XXX	4,448,666	12,157,892	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						170,353,088	XXX	156,268,221	173,237,536	169,474,381	(161,792)	448	10,936	0	XXX	XXX	XXX	488,266	5,653,910	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						14,146,691	XXX	13,905,365	14,127,534	14,111,586	0	(4,634)	0	0	XXX	XXX	XXX	47,246	699,986	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						502,809,532	XXX	489,105,420	512,249,493	504,426,563	2,767	1,632,618	91,122	0	XXX	XXX	XXX	4,251,626	23,817,062	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						15,250,370	XXX	14,366,234	15,791,787	14,210,882	(1,083,859)	119,727	0	0	XXX	XXX	XXX	218,444	1,394,794	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						1,030,889,767	XXX	998,548,128	1,050,646,225	1,031,425,132	(1,119,877)	2,481,956	102,058	0	XXX	XXX	XXX	9,454,248	43,723,643	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 487,054,143	1B ..$ 36,401,192	1C ..$ 65,956,055	1D ..$ 13,836,842	1E ..$ 17,832,161	1F ..$ 77,261,089	1G ..$ 32,185,990
1B	2A ...$ 50,632,350	2B ..$ 111,733,279	2C ..$ 114,281,364				
1C	3A ...$ 1,678,917	3B ..$ 6,910,877	3C ..$ 1,073,033				
1D	4A ...$ 1,933,887	4B ..$ 6,727,234	4C ..$ 4,844,782				
1E	5A ...$ 0	5B ..$ 878,526	5C ..$ 0				
1F	6 .....$ 203,411						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
025816-CH-0	AMERICAN EXPRESS CO			2,000,000.000	1,000.00	0.000	1,705,000	85.250	1,705,000	2,000,000	3,156	71,986	0	62,500	0	0	62,500	0	2.C FE	07/27/2021
06055H-AB-9	BANK OF AMERICA CORP			4,000,000.000	1,000.00	0.000	4,000,000	100.000	4,000,000	4,000,000	61,250	245,000	0	108,000	0	0	108,000	0	2.B FE	04/19/2022
064058-AH-3	BANK OF NEW YORK MELLON CORP			1,000,000.000	1,000.00	0.000	975,000	97.500	975,000	1,000,000	0	47,000	0	12,370	0	0	12,370	0	2.A FE	05/12/2020
28852N-40-6	ELLINGTON FINANCIAL INC			80,000.000	25.00	0.000	1,930,000	24.125	1,930,000	2,000,000	43,125	126,500	0	(70,000)	0	0	(70,000)	0	1.G PL	02/02/2023
313148-87-6	FEDERAL AGRICULTURAL MORTGAGE CORP			40,000.000	25.00	0.000	1,005,600	25.140	1,005,600	1,000,000	15,000	60,000	0	(174,400)	0	0	(174,400)	0	1.D FE	06/17/2014
313400-64-0	FEDERAL HOME LOAN MORTGAGE CORP			5,000.000	25.00	2.370	11,850	2.370	11,850	1,500	0	0	0	3,350	0	0	3,350	0	6. FE	12/31/2010
313400-67-3	FEDERAL HOME LOAN MORTGAGE CORP			15,000.000	25.00	2.300	34,500	2.300	34,500	4,575	0	0	0	9,450	0	0	9,450	0	6. FE	12/31/2010
313400-69-9	FEDERAL HOME LOAN MORTGAGE CORP			5,000.000	50.00	4.560	22,800	4.560	22,800	1,500	0	0	0	6,650	0	0	6,650	0	6. FE	12/31/2010
313400-73-1	FEDERAL HOME LOAN MORTGAGE CORP			4,000.000	50.00	4.300	17,200	4.300	17,200	2,200	0	0	0	7,200	0	0	7,200	0	6. FE	12/31/2010
404280-CQ-0	HSBC HOLDINGS PLC		C	1,000,000.000	100.00	0.000	813,750	81.375	813,750	1,000,000	0	47,000	0	18,599	0	0	18,599	0	2.C FE	03/02/2021
48128B-AH-4	JPMORGAN CHASE & CO			1,000,000.000	1,000.00	0.000	941,250	94.125	941,250	1,000,000	0	40,000	0	88,750	0	0	88,750	0	2.B FE	02/19/2020
524ESC-63-9	LEHMAN BROS HLDG ESCROW COM			23,000.000	0.00	0.000	0	0.000	0	23	0	0	0	0	0	0	0	0	6. *	12/31/2010
524ESC-70-4	LEHMAN BROS HLDG C 5.94			4,000.000	0.00	0.000	0	0.000	0	20	0	0	0	0	0	0	0	0	6. *	12/31/2010
524ESC-72-0	LEHMAN BROTHERS HOLDINGS			8,000.000	25.00	0.000	0	0.000	0	8	0	0	0	0	0	0	0	0	6. *	12/31/2010
59156R-BT-4	METLIFE INC			2,000,000.000	1,000.00	0.000	1,957,500	97.875	1,957,500	2,000,000	34,597	117,500	0	47,500	0	0	47,500	0	2.B FE	03/20/2018
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC			1,000,000.000	1,000.00	0.000	792,500	79.250	792,500	1,000,000	0	34,000	0	0	0	0	0	0	2.B FE	09/08/2021
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC			2,000,000.000	1,000.00	0.000	1,890,000	94.500	1,890,000	2,000,000	0	120,000	0	0	0	0	0	0	2.B FE	04/21/2022
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC			2,000,000.000	1,000.00	0.000	1,865,000	93.250	1,865,000	2,000,000	0	106,944	0	(135,000)	0	0	(135,000)	0	2.B FE	02/02/2023
743315-AU-7	PROGRESSIVE CORP			1,000,000.000	1,000.00	0.000	995,000	99.500	995,000	1,000,000	3,865	87,230	0	37,505	(5)	0	37,500	0	2.A FE	03/09/2018
89832Q-AF-6	TRUIST FINANCIAL CORP			1,000,000.000	1,000.00	0.000	903,750	90.375	903,750	1,000,000	0	51,000	0	(15,000)	0	0	(15,000)	0	2.B FE	06/16/2020
902973-BC-9	US BANCORP			1,000,000.000	1,000.00	0.000	783,750	78.375	783,750	1,000,000	0	37,000	0	(33,750)	0	0	(33,750)	0	2.B FE	10/19/2021
949746-TD-3	WELLS FARGO & CO			1,000,000.000	1,000.00	0.000	920,000	92.000	920,000	1,000,000	0	39,000	0	46,250	0	0	46,250	0	2.B FE	01/19/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							21,564,450	XXX	21,564,450	23,009,826	160,993	1,230,161	0	19,973	(4)	0	19,969	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							21,564,450	XXX	21,564,450	23,009,826	160,993	1,230,161	0	19,973	(4)	0	19,969	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							21,564,450	XXX	21,564,450	23,009,826	160,993	1,230,161	0	19,973	(4)	0	19,969	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 1,005,600	1E ..$ 0	1F ..$ 0	1G ..$ 1,930,000
1B	2A ...$ 1,970,000	2B ..$ 14,053,750	2C ..$ 2,518,750				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 86,350						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03762U-10-5	APOLLO COMM REAL EST FIN REIT ORD			20,554.000	241,304	11.740	241,304	201,635	7,194	28,776	0	20,143	0	20,143	0	09/01/2016	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			818.000	43,289	52.920	43,289	32,090	0	0	0	1,350	0	1,350	0	08/07/2017	
172967-42-4	CITIGROUP ORD			5,200.000	267,488	51.440	267,488	254,690	0	10,816	0	32,292	0	32,292	0	01/14/2015	
20825C-10-4	CONOCOPHILLIPS ORD			7,000.000	812,490	116.070	812,490	281,890	0	32,270	0	(13,510)	0	(13,510)	0	06/27/2011	
25401T-60-3	DIGITALBRIDGE GROUP CL A ORD			1,202.000	21,083	17.540	21,083	8,414	12	48	0	7,933	0	7,933	0	01/11/2017	
29273V-10-0	ENERGY TRANSFER UNT			77,376.000	1,067,789	13.800	1,067,789	355,930	0	95,559	0	149,336	0	149,336	0	10/19/2018	
354613-10-1	FRANKLIN RESOURCES ORD			8,500.000	253,215	29.790	253,215	87,058	0	10,200	0	28,985	0	28,985	0	09/10/2015	
37045V-10-0	GENERAL MOTORS ORD			2,485.000	89,261	35.920	89,261	74,401	0	895	0	5,666	0	5,666	0	08/12/2015	
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD			17,721.000	105,263	5.940	105,263	89,845	3,544	14,177	0	10,278	0	10,278	0	11/02/2017	
389375-10-6	GRAY TELEVISION ORD			30,000.000	268,800	8.960	268,800	261,600	0	9,600	0	115,893	182,793	(66,900)	0	09/05/2019	
628351-10-8	MUTUAL RISK MANAGEMENT LTD.		C	140,000.000	0	0.000	0	0	0	0	0	0	0	0	0	12/31/2010	
71742W-10-3	PHENIXFIN ORD			4,783.000	202,069	42.247	202,069	55,598	0	0	0	53,557	0	53,557	0	10/19/2017	
75574U-10-1	READY CAPITAL ORD			50,857.000	521,284	10.250	521,284	511,190	15,257	79,337	0	110,331	155,594	(45,263)	0	03/22/2021	
780259-30-5	SHELL ADR EACH REP 2 ORD		C	14,500.000	954,100	65.800	954,100	357,365	0	35,873	0	128,325	0	128,325	0	09/28/2015	
87901J-10-5	TEGNA ORD			20,000.000	306,000	15.300	306,000	294,702	2,275	7,975	0	(117,800)	0	(117,800)	0	09/04/2019	
90187B-80-4	TWO HARBORS INVESTMENT ORD			0.250	3	13.930	3	3	0	1	0	0	0	0	0	08/02/2018	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			30,000.000	341,400	11.380	341,400	284,400	0	0	0	57,000	0	57,000	0	04/28/2022	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					5,494,838	XXX	5,494,838	3,150,811	28,282	325,526	0	589,778	338,387	251,391	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					5,494,838	XXX	5,494,838	3,150,811	28,282	325,526	0	589,778	338,387	251,391	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
63655#-10-2	NATIONAL INTERSTATE INS CO OF HAWAII			500,000.000	18,871,113	37.742	18,871,113	6,641,936	0	0	0	2,339,144	0	2,339,144	0	01/01/1999	
89684#-10-2	TRIUMPHE CASUALTY CO			75,000.000	26,392,238	351.897	26,392,238	12,990,027	0	0	0	2,861,811	0	2,861,811	0	01/01/2006	
89391#-10-6	TRANSPROTECTION SVCS CO			300.000	2,672,359	8,907.863	2,672,359	0	0	0	0	379,992	0	379,992	0	07/30/2013	
92206@-10-7	VANLINER INS CO.			3,000.000	228,917,807	76,305.936	228,917,807	145,436,681	0	0	0	25,961,765	0	25,961,765	0	07/30/2013	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					276,853,518	XXX	276,853,518	165,068,644	0	0	0	31,542,712	0	31,542,712	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					276,853,518	XXX	276,853,518	165,068,644	0	0	0	31,542,712	0	31,542,712	0	XXX	XXX
5989999999 - Total Common Stocks					282,348,356	XXX	282,348,356	168,219,454	28,282	325,526	0	32,132,491	338,387	31,794,103	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					303,912,806	XXX	303,912,806	191,229,280	189,275	1,555,687	0	32,152,464	338,387	31,814,072	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-GE-5	UNITED STATES TREASURY		01/19/2023	PERSHING DIV OF DLJ SEC LNDING		622,000	620,000	332
91282C-HA-2	UNITED STATES TREASURY		05/08/2023	MARKET AXESS		300,112	300,000	257
91282C-JA-0	UNITED STATES TREASURY		10/12/2023	Marketaxess		698,567	700,000	1,150
0109999999. Subtotal - Bonds - U.S. Governments						1,620,679	1,620,000	1,739
60416S-HX-1	MINNESOTA ST HSG FIN AGY - RMBS		02/01/2023	Corporate Action		(10,000)	(10,000)	0
63968M-NY-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2023	Corporate Action		5,000	5,000	0
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		02/01/2023	Direct		15,195	15,195	0
91743P-ET-8	UTAH HSG CORP		04/27/2023	Stifel, Nicolaus & Co., Inc.		3,121,410	3,000,000	11,375
91743P-EW-1	UTAH HSG CORP		08/01/2023	Stifel, Nicolaus & Co., Inc.		3,093,750	3,000,000	10,833
0909999999. Subtotal - Bonds - U.S. Special Revenues						6,225,355	6,010,195	22,208
000848-AA-9	ABPCI X A1A - CDO		06/26/2023	Natixis		1,980,000	2,000,000	27,602
006346-AW-0	ADMSO 231 A2 - ABS		07/19/2023	BARCLAYS CAPITAL INC FIXED INC		1,699,932	1,700,000	0
00834J-AA-8	AFFRM 23A A - ABS		01/19/2023	CITIGROUP		999,978	1,000,000	0
014916-AA-8	ALEXANDER FUNDING TRUST II		08/15/2023	MIZUHO SECURITIES USA INC.		2,000,000	2,000,000	0
01983K-AA-2	ALLO 231 A2 - ABS		06/16/2023	MORGAN STANLEY CO		1,893,754	2,000,000	0
02343U-AJ-4	AMCOR FINANCE (USA) INC		05/17/2023	JP Morgan		1,485,330	1,500,000	0
02665W-EH-0	AMERICAN HONDA FINANCE CORP		04/13/2023	BNP Paribas		998,700	1,000,000	0
03027W-AM-4	AMETOW 231 A - RMBS		03/08/2023	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	0
03464P-AA-5	AOMT 2022-2 A1 - RMBS		08/01/2023	GOLDMAN		1,488,176	1,663,347	310
03464T-AA-7	AOMT 2022-3 A1 - RMBS		08/03/2023	Various		6,074,487	6,614,686	2,450
03666H-AF-8	ANTARES HOLDINGS LP		08/08/2023	SMBC SECURITIES INC		998,620	1,000,000	0
03881C-AA-9	ARCLO 2021-FL1 A - CMBS	C	06/22/2023	BANCO SANTANDER		1,721,563	1,750,000	3,310
04685A-3E-9	ATHENE GLOBAL FUNDING		03/02/2023	KEYBANK CAPITAL MARKETS INC		3,840,650	5,000,000	55,860
05610D-AA-0	BX 23DELC A - CMBS		05/24/2023	BARCLAYS CAPITAL INC FIXED INC		5,486,151	5,500,000	0
06760W-AC-0	BMM 2021-I A1 - CDO	C	05/25/2023	RAYMOND JAMES & ASSOCIATES INC.		3,876,400	4,000,000	30,224
0778FP-AL-3	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	05/08/2023	TORONTO DOMINION BANK LONDON		999,300	1,000,000	0
092113-AV-1	BLACK HILLS CORP		03/02/2023	Bank of America Merrill Lynch		996,770	1,000,000	0
09247X-AT-8	BLACKROCK INC		05/17/2023	JP Morgan		990,040	1,000,000	0
125491-AN-0	CI FINANCIAL CORP	C	05/11/2023	Bank of America Merrill Lynch		1,485,960	2,000,000	26,311
12569Q-AA-8	CHNGE 234 A1 - RMBS		08/17/2023	BARCLAYS CAPITAL INC FIXED INC		499,991	500,000	2,209
15089Q-AW-4	CELANESE US HOLDINGS LLC		08/10/2023	Bank of America Merrill Lynch		1,999,720	2,000,000	0
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING LLC		01/06/2023	RBC CAPITAL MARKETS		914,910	1,000,000	15,104
19828T-AA-4	COLUMBIA PIPELINES OPERATING COMPANY LLC		08/02/2023	TORONTO DOMINION SECS USA INC		1,999,960	2,000,000	0
20602D-AA-9	CONCENTRIX CORP		07/19/2023	Bank of America Merrill Lynch		999,040	1,000,000	0
20602D-AB-7	CONCENTRIX CORP		07/19/2023	Bank of America Merrill Lynch		999,790	1,000,000	0
224044-CR-6	COX COMMUNICATIONS INC		06/12/2023	JP Morgan		1,999,820	2,000,000	0
224936-AA-2	CAALT 233 A - ABS		08/15/2023	WELLS FARGO SECURITIES LLC		1,499,699	1,500,000	0
233046-AS-0	DNKN 211 A23 - RMBS		07/11/2023	Bank of America Merrill Lynch		1,531,675	1,970,000	8,095
23338V-AS-5	DTE ELECTRIC CO		02/27/2023	Bank of America Merrill Lynch		997,920	1,000,000	0
263534-CR-8	EIDP INC		05/11/2023	Bank of America Merrill Lynch		1,992,780	2,000,000	0
26442E-AJ-9	DUKE ENERGY OHIO INC		03/20/2023	CITIGROUP		1,998,880	2,000,000	0
277432-AX-8	EASTMAN CHEMICAL CO		02/22/2023	JP Morgan		1,999,700	2,000,000	0
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		02/28/2023	JP Morgan		998,830	1,000,000	0
341081-GL-5	FLORIDA POWER & LIGHT CO		02/28/2023	CITIGROUP		1,497,570	1,500,000	0
35910E-AA-2	FYBR 2023-1 A2 - ABS		08/01/2023	GOLDMAN		2,403,674	2,500,000	0
36166V-AA-3	GCI 201 A - ABS	C	03/02/2023	DEUTSCHE BANK SECURITIES, INC.		1,266,371	1,434,473	2,023
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS		07/11/2023	BARCLAYS CAPITAL INC FIXED INC		4,318,658	4,580,612	6,639
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		08/02/2023	BANCO SANTANDER		2,436,649	2,593,042	910
40440V-A#-2	HPS CORPORATE LENDING A 8.120 03/15/2026		03/15/2023	AFG Private Placement		5,000,000	5,000,000	0
411707-AD-4	HNGRY 2018-1 A2 - RMBS		07/17/2023	Bank of America Merrill Lynch		1,339,453	1,428,750	5,708
42250P-AE-3	HEALTHPEAK PROPERTIES INC		05/01/2023	WELLS FARGO SECURITIES LLC		983,560	1,000,000	16,479
44891A-CE-5	HYUNDAI CAPITAL AMERICA		03/28/2023	BARCLAYS CAPITAL INC FIXED INC		1,991,940	2,000,000	0
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS		10/25/2023	Direct		0	507	0
458140-CG-3	INTEL CORP		02/07/2023	JP Morgan		2,492,875	2,500,000	0
46266T-AB-4	IQVIA INC		05/18/2023	GOLDMAN		999,930	1,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS		04/01/2023	MORGAN STANLEY & COMPANY		7,010	(8,842)	15
46657B-AA-2	JPMMT 23DSC2 A1 - RMBS		08/14/2023	JP Morgan		1,926,800	2,000,000	8,750
469814-AA-5	JACOBS ENGINEERING GROUP INC		02/13/2023	Bank of America Merrill Lynch		1,997,980	2,000,000	0
47233W-BM-0	JEFFERIES FINANCIAL GROUP INC		07/18/2023	Jefferies		1,491,555	1,500,000	0
48662#-AA-2	KAYNE ANDERSON BDC INC A 8.65 06/30/2027		06/29/2023	AFG Private Placement		2,000,000	2,000,000	0
48662#-AB-0	KAYNE ANDERSON BDC INC A 8.74 06/30/2028		06/29/2023	AFG Private Placement		2,000,000	2,000,000	0
52532X-AJ-4	LEIDOS INC		02/16/2023	BANC OF AMERICA/FIXED INCOME		2,978,910	3,000,000	0
55284P-AC-9	MFRA 2022-NQM1 A1 - RMBS		08/22/2023	JP Morgan		216,051	232,939	612
556079-AF-8	MACQUARIE BANK LTD	C	01/10/2023	Bank of America Merrill Lynch		1,000,000	1,000,000	0
56035L-A@-3	MAIN STREET CAPITAL CORPORATION		02/02/2023	AFG Private Placement		5,000,000	5,000,000	0
571903-BL-6	MARRIOTT INTERNATIONAL INC		03/23/2023	JP Morgan		987,320	1,000,000	0
57636Q-AX-2	MASTERCARD INC		03/06/2023	JP Morgan		2,997,180	3,000,000	0
58933Y-BK-0	MERCK & CO INC		05/08/2023	JP Morgan		1,998,240	2,000,000	0
595112-BZ-5	MICRON TECHNOLOGY INC		02/06/2023	MORGAN STANLEY CO		3,997,320	4,000,000	0
60687Y-CT-4	MIZUHO FINANCIAL GROUP INC	C	02/21/2023	MIZUHO SECURITIES USA INC.		3,000,000	3,000,000	0
61747Y-FB-6	MORGAN STANLEY		01/17/2023	MORGAN STANLEY CO		2,000,000	2,000,000	0
621887-AA-6	MTLOG 2018-1 AR - CDO	C	01/09/2023	RAYMOND JAMES & ASSOCIATES INC.		5,722,500	6,000,000	78,665
62960N-AA-5	NXTC 201 A - CDO		02/14/2023	BMO Capital Markets		3,961,250	4,000,000	19,973
63111X-AH-4	NASDAQ INC		06/22/2023	GOLDMAN		998,010	1,000,000	0
639057-AK-4	NATWEST GROUP PLC	C	06/08/2023	GOLDMAN		1,000,000	1,000,000	0
64016N-AA-5	NBLY 211 A2 - ABS		08/17/2023	BARCLAYS CAPITAL INC FIXED INC		2,040,742	2,446,250	10,968
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS		09/08/2023	MORGAN STANLEY CO		2,993,285	3,109,906	4,751
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP		08/03/2023	MITSUBISHI UFJ SECURITIES		998,410	1,000,000	0
65539*-AA-1	NORTH HAVEN PRIVATE INCOME FUND LLC		03/16/2023	AFG Private Placement		4,000,000	4,000,000	0
65539*-AD-5	NORTH HAVEN PIF B 8.88 08/10/2028		08/10/2023	AFG Private Placement		1,000,000	1,000,000	0
66765R-CL-8	NORTHWEST NATURAL GAS CO		03/02/2023	US BANCORP		997,800	1,000,000	0
67077M-BA-5	NUTRIEN LTD	C	03/23/2023	BMO Capital Markets		998,200	1,000,000	0
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		04/21/2023	Bank of America Merrill Lynch		6,369,957	7,340,246	12,234
682680-BL-6	ONEOK INC		08/10/2023	GOLDMAN		1,999,520	2,000,000	0
68269J-AE-1	OMFIT 2023-1 A - ABS		10/30/2023	Bank of America Merrill Lynch		958,125	1,000,000	2,597
69120T-AA-4	ORTF 2020-1 A1R - CDO		08/07/2023	MITSUBISHI UFJ SECURITIES		3,000,000	3,000,000	0
69120V-AR-2	OWL ROCK CORE INCOME CORP		06/06/2023	RBC CAPITAL MARKETS		993,530	1,000,000	0
69351U-BA-0	PPL ELECTRIC UTILITIES CORP		02/27/2023	BARCLAYS CAPITAL INC FIXED INC		989,750	1,000,000	0
69377C-AA-1	PRKCM 22AFC1 A1A - RMBS		09/08/2023	MORGAN STANLEY & COMPANY		1,358,411	1,460,657	1,830
70806F-AA-3	PNTPK 7 A1A - CDO		06/23/2023	BNP Paribas		2,000,000	2,000,000	0
709599-BS-2	PENSKE TRUCK LEASING CO LP		01/05/2023	WELLS FARGO SECURITIES LLC		1,995,840	2,000,000	0
74456Q-CL-8	PUBLIC SERVICE ELECTRIC AND GAS CO		03/23/2023	MITSUBISHI UFJ SECURITIES		999,070	1,000,000	0
75575A-AA-2	RCMT 23FL12 A - CMBS		06/12/2023	JP Morgan		2,985,000	3,000,000	0
758750-AE-3	REGAL REXNORD CORP		01/09/2023	JP Morgan		999,150	1,000,000	0
81761T-AE-5	SERV 2021-1 A21 - RMBS		08/14/2023	MIZUHO SECURITIES USA INC.		2,386,537	2,876,971	3,663
83012A-AB-5	SIXTH STREET SPECIALTY LENDING INC		08/07/2023	Bank of America Merrill Lynch		1,988,060	2,000,000	0
854502-AS-0	STANLEY BLACK & DECKER INC		03/02/2023	MORGAN STANLEY CO		500,500	500,000	0
866677-AJ-6	SUN COMMUNITIES OPERATING LP		01/09/2023	CITIGROUP		2,493,225	2,500,000	0
87264A-CY-9	T-MOBILE USA INC		02/06/2023	DEUTSCHE BANK SECURITIES, INC.		3,993,080	4,000,000	0
88606W-AA-0	TBOLT 2017 A - ABS	C	07/25/2023	Bank of America Merrill Lynch		1,443,576	1,569,104	2,203
896239-AE-0	TRIMBLE INC		02/23/2023	Bank of America Merrill Lynch		1,996,860	2,000,000	0
911312-BZ-8	UNITED PARCEL SERVICE INC		02/23/2023	BARCLAYS CAPITAL INC FIXED INC		4,998,400	5,000,000	0
91324P-EU-2	UNITEDHEALTH GROUP INC		03/23/2023	WELLS FARGO SECURITIES LLC		998,120	1,000,000	0
92258W-AA-3	VCC 233 A - RMBS		08/04/2023	BARCLAYS CAPITAL INC FIXED INC		4,999,180	5,000,000	39,444
92345Y-AH-9	VERISK ANALYTICS INC		03/02/2023	Bank of America Merrill Lynch		990,390	1,000,000	0
931142-FB-4	WALMART INC		04/12/2023	MIZUHO SECURITIES USA INC.		1,497,240	1,500,000	0
95058X-AK-4	WEN 211 A2 - RMBS		09/05/2023	BARCLAYS CAPITAL INC FIXED INC		810,720	980,000	5,290
96033E-AA-6	WESTGATE RESORTS 2023-1 LLC - ABS		05/05/2023	BANCO SANTANDER		2,495,871	2,500,000	0
969457-CJ-7	WILLIAMS COMPANIES INC		02/27/2023	JP Morgan		998,910	1,000,000	0
97988Q-AL-8	WDMNT 172R A1R - CDO		02/07/2023	BNP Paribas		5,887,500	6,000,000	21,592
98920M-AA-0	ZAXBY 211 A2 - ABS		01/18/2023	BARCLAYS CAPITAL INC FIXED INC		1,051,533	1,234,375	8,882

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						208,665,823	215,977,023	424,702
35180Y-AJ-2	FRANCHISE GROUP, INC. - THIRD AMENDMENT		01/31/2023	JP Morgan		3,800,000	4,000,000	0
000000-00-0	ZEST ACQUISITION CORP. - TERM LOAN		02/01/2023	DIRECT		4,750,000	5,000,000	0
000000-00-0	AMERICAN GREETINGS CORPORATION - TERM LO		02/02/2023	BARCLAYS BANK PLC		1,940,000	2,000,000	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						10,490,000	11,000,000	0
2509999997. Total - Bonds - Part 3						227,001,857	234,607,218	448,649
2509999998. Total - Bonds - Part 5						6,315,393	6,331,000	13,896
2509999999. Total - Bonds						233,317,249	240,938,218	462,545
28852N-40-6	ELLINGTON FINANCIAL INC		02/02/2023	PIPR	80,000.000	2,000,000	0.00	0
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC		02/02/2023	Bank of America Merrill Lynch	2,000,000.000	2,000,000	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						4,000,000	XXX	0
4509999997. Total - Preferred Stocks - Part 3						4,000,000	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						4,000,000	XXX	0
922068-10-7	VANLINER INS CO.		01/31/2023	STOCK OPTIONS	0.000	1,646		0
922068-10-7	VANLINER INS CO.		02/28/2023	STOCK OPTIONS	0.000	1,927		0
922068-10-7	VANLINER INS CO.		03/31/2023	STOCK OPTIONS	0.000	3,190		0
922068-10-7	VANLINER INS CO.		04/30/2023	STOCK OPTIONS	0.000	3,087		0
922068-10-7	VANLINER INS CO.		05/31/2023	STOCK OPTIONS	0.000	3,190		0
922068-10-7	VANLINER INS CO.		06/30/2023	STOCK OPTIONS	0.000	3,087		0
922068-10-7	VANLINER INS CO.		07/31/2023	STOCK OPTIONS	0.000	3,190		0
922068-10-7	VANLINER INS CO.		08/31/2023	STOCK OPTIONS	0.000	3,190		0
922068-10-7	VANLINER INS CO.		09/30/2023	STOCK OPTIONS	0.000	3,087		0
922068-10-7	VANLINER INS CO.		10/31/2023	STOCK OPTIONS	0.000	3,190		0
922068-10-7	VANLINER INS CO.		11/30/2023	STOCK OPTIONS	0.000	3,087		0
922068-10-7	VANLINER INS CO.		12/31/2023	STOCK OPTIONS	0.000	3,190		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						35,060	XXX	0
5989999997. Total - Common Stocks - Part 3						35,060	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						35,060	XXX	0
5999999999. Total - Preferred and Common Stocks						4,035,060	XXX	0
6009999999 - Totals						237,352,309	XXX	462,545

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36241L-S7-2	GN 783242 - RMBS		12/01/2023	Paydown		18,272	18,272	19,244	18,581	0	(309)	0	(309)	0	18,272	0	0	0	281	02/15/2026
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		12/01/2023	Paydown		1,706	1,706	1,794	1,764	0	(58)	0	(58)	0	1,706	0	0	0	38	08/20/2039
38375G-2G-5	GNR 2012-102 DN - CMO/RMBS		12/01/2023	Paydown		45,447	45,447	45,418	45,409	0	37	0	37	0	45,447	0	0	0	435	09/20/2040
38376E-VJ-1	GNR 2009-110 AB - CMO/RMBS		12/01/2023	Paydown		9,732	9,732	10,197	9,837	0	(105)	0	(105)	0	9,732	0	0	0	205	04/16/2039
38378T-AF-7	GNR 2013-071 GA - CMO/RMBS		12/01/2023	Paydown		25,963	25,963	26,039	25,962	0	1	0	1	0	25,963	0	0	0	341	07/20/2041
38379X-KD-1	GNR 2016-083 AP - CMO/RMBS		12/01/2023	Paydown		19,362	19,362	20,194	19,557	0	(195)	0	(195)	0	19,362	0	0	0	282	10/20/2045
912828-5P-1	UNITED STATES TREASURY		11/30/2023	Maturity @ 100.00		500,000	500,000	503,516	500,465	0	(684)	0	(684)	0	500,000	0	0	0	18,932	11/30/2023
0109999999. Subtotal - Bonds - U.S. Governments						620,482	620,482	626,401	621,575	0	(1,312)	0	(1,312)	0	620,482	0	0	0	20,513	XXX
68609T-DM-7	OREGON		12/01/2023	Direct		135,000	135,000	145,348	136,032	0	(1,032)	0	(1,032)	0	135,000	0	0	0	4,000	12/01/2048
68609T-SH-2	OREGON		02/01/2023	RAYMOND JAMES & ASSOCIATES INC.		726,131	725,000	783,123	765,562	0	(530)	0	(530)	0	765,032	0	(38,901)	(38,901)	4,370	12/01/2049
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						861,131	860,000	928,471	901,594	0	(1,563)	0	(1,563)	0	900,032	0	(38,901)	(38,901)	8,370	XXX
196479-2D-0	COLORADO HSG & FIN AUTH - RMBS		02/03/2023	RAYMOND JAMES & ASSOCIATES INC.		1,793,239	1,765,000	1,865,058	1,823,563	0	(3,419)	0	(3,419)	0	1,820,144	0	(26,905)	(26,905)	19,706	05/01/2049
19647P-BA-0	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2023	Paydown		4,444	4,444	4,444	4,444	0	0	0	0	0	4,444	0	0	0	78	02/01/2044
19647P-BW-2	COLORADO HSG & FIN AUTH MULTIFAMILY HSG		12/01/2023	Paydown		28,911	30,239	30,239	30,239	0	(1,328)	0	(1,328)	0	28,911	0	0	0	664	10/01/2057
196480-DQ-7	COLORADO HSG & FIN AUTH - RMBS		01/27/2023	JP Morgan		1,517,847	1,505,000	1,655,485	1,607,020	0	(5,025)	0	(5,025)	0	1,601,995	0	(84,148)	(84,148)	14,402	05/01/2050
20775C-ZE-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/15/2023	Call @ 100.00		130,000	130,000	137,636	132,044	0	(633)	0	(633)	0	131,412	0	(1,412)	(1,412)	2,689	11/15/2041
312432-VS-3	FAYETTE CNTY KY SCH DIST FIN CORP SCH BL		04/01/2023	Maturity @ 100.00		1,495,000	1,495,000	1,671,261	1,495,000	0	0	0	0	0	1,495,000	0	0	0	29,900	04/01/2023
3128MM-UM-3	FH G18587 - RMBS		12/01/2023	Paydown		65,696	65,696	69,124	67,783	0	(2,087)	0	(2,087)	0	65,696	0	0	0	1,055	02/01/2031
3128P7-5B-5	FH C91742 - RMBS		12/01/2023	Paydown		57,095	57,095	61,216	60,371	0	(3,276)	0	(3,276)	0	57,095	0	0	0	1,086	01/01/2034
3128P7-7L-1	FH C91799 - RMBS		12/01/2023	Paydown		63,248	63,248	66,153	65,612	0	(2,364)	0	(2,364)	0	63,248	0	0	0	1,157	11/01/2034
3128P7-Q6-3	FH C91377 - RMBS		12/01/2023	Paydown		87,577	87,577	94,693	92,530	0	(4,953)	0	(4,953)	0	87,577	0	0	0	2,059	06/01/2031
3128P7-QN-6	FH C91361 - RMBS		12/01/2023	Paydown		58,287	58,287	62,258	61,101	0	(2,814)	0	(2,814)	0	58,287	0	0	0	1,226	03/01/2031
3128P7-W5-8	FH C91568 - RMBS		12/01/2023	Paydown		66,491	66,491	69,982	69,045	0	(2,554)	0	(2,554)	0	66,491	0	0	0	1,064	10/01/2032
3128P7-XX-6	FH C91594 - RMBS		12/01/2023	Paydown		71,383	71,383	75,064	74,093	0	(2,710)	0	(2,710)	0	71,383	0	0	0	1,138	01/01/2033
3128PV-BS-8	FH J15449 - RMBS		12/01/2023	Paydown		47,554	47,554	50,734	48,839	0	(1,284)	0	(1,284)	0	47,554	0	0	0	991	05/01/2026
31294L-6V-0	FH E02684 - RMBS		12/01/2023	Paydown		6,680	6,680	7,001	6,707	0	(27)	0	(27)	0	6,680	0	0	0	154	03/01/2025
3132J4-H3-6	FH G30949 - RMBS		12/01/2023	Paydown		49,614	49,614	52,281	51,454	0	(1,839)	0	(1,839)	0	49,614	0	0	0	944	08/01/2036
3133N3-U9-3	FH RE6008 - RMBS		12/01/2023	Paydown		27,865	27,865	28,331	28,193	0	(328)	0	(328)	0	27,865	0	0	0	475	11/01/2049
3133N3-VG-6	FH RE6015 - RMBS		12/01/2023	Paydown		19,915	19,915	20,204	20,118	0	(204)	0	(204)	0	19,915	0	0	0	374	09/01/2049
3136A5-BB-1	FNR 2012-40 PA - CMO/RMBS		12/01/2023	Paydown		17,016	17,016	17,096	17,025	0	(9)	0	(9)	0	17,016	0	0	0	185	09/25/2040
3136A5-P6-7	FNR 2012-53 PB - CMO/RMBS		12/01/2023	Paydown		27,377	27,377	28,112	27,563	0	(187)	0	(187)	0	27,377	0	0	0	341	02/25/2041
3136A7-5E-8	FNR 2012-96 PD - CMO/RMBS		12/01/2023	Paydown		13,291	13,291	13,465	13,298	0	(7)	0	(7)	0	13,291	0	0	0	159	07/25/2041
3136AA-MJ-1	FNR 2012-139 BH - CMO/RMBS		12/01/2023	Paydown		29,224	29,224	29,800	29,524	0	(300)	0	(300)	0	29,224	0	0	0	303	02/25/2042
3136AA-Y7-4	FNR 2012-145 TA - CMO/RMBS		12/01/2023	Paydown		19,811	19,811	19,745	19,775	0	36	0	36	0	19,811	0	0	0	132	11/25/2042
3136AA-YL-3	FNR 2012-133 GE - CMO/RMBS		12/01/2023	Paydown		5,697	5,697	5,689	5,690	0	7	0	7	0	5,697	0	0	0	47	08/25/2041
3136AB-H7-1	FNR 2013-5 BD - CMO/RMBS		02/27/2023	Paydown		2,324	2,324	2,320	2,324	0	0	0	0	0	2,324	0	0	0	5	03/25/2040
3136AC-A5-0	FNR 2013-18 PA - CMO/RMBS		12/01/2023	Paydown		20,400	20,400	19,995	20,185	0	216	0	216	0	20,400	0	0	0	208	11/25/2041
3136AC-EK-3	FNR 2013-10 NE - CMO/RMBS		12/01/2023	Paydown		91,303	91,303	92,359	91,759	0	(455)	0	(455)	0	91,303	0	0	0	1,003	01/25/2042
3136AD-2H-1	FNR 2013-43 XP - CMO/RMBS		12/01/2023	Paydown		44,150	44,150	43,080	43,752	0	398	0	398	0	44,150	0	0	0	346	08/25/2041
3136AE-EZ-6	FNR 2013-53 WG - CMO/RMBS		12/01/2023	Paydown		12,149	12,149	11,662	11,997	0	152	0	152	0	12,149	0	0	0	122	06/25/2042
3136AE-S7-3	FNR 2013-53 WL - CMO/RMBS		12/01/2023	Paydown		32,616	32,616	30,730	32,187	0	429	0	429	0	32,616	0	0	0	246	01/25/2042
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS		12/01/2023	Paydown		153,600	153,600	157,200	154,055	0	(455)	0	(455)	0	153,600	0	0	0	2,507	08/25/2026
3136AF-NE-0	FNR 2013-75 VG - CMO/RMBS		12/01/2023	Paydown		61,576	61,576	63,250	61,994	0	(418)	0	(418)	0	61,576	0	0	0	1,089	08/25/2026
3136AL-YX-3	FNR 2014-81 CA - CMO/RMBS		08/25/2023	Paydown		58,808	58,808	61,372	58,977	0	(168)	0	(168)	0	58,808	0	0	0	697	03/25/2041
3136AR-R4-2	FNR 2016-25 A - CMO/RMBS		12/01/2023	Paydown		71,399	71,399	74,478	71,839	0	(440)	0	(440)	0	71,399	0	0	0	989	11/25/2042
3136AT-CK-8	FNR 2016-50 BN - CMO/RMBS		12/01/2023	Paydown		64,153	64,153	67,000	66,132	0	(1,979)	0	(1,979)	0	64,153	0	0	0	1,000	02/25/2046
3136AT-JR-6	FNR 2016-49 PA - CMO/RMBS		12/01/2023	Paydown		83,259	83,259	85,405	84,869	0	(1,610)	0	(1,610)	0	83,259	0	0	0	1,309	09/25/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3136AT-U8-5	FNR 2016-77 BA - CMO/RMBS		12/01/2023	Paydown		43,169	43,169	44,566	43,835	0	(667)	0	(667)	0	43,169	0	0	0	610	01/25/2045
3136AV-V9-7	FNR 2017-22 BE - CMO/RMBS		06/26/2023	Paydown		20,968	20,968	21,793	20,969	0	(1)	0	(1)	0	20,968	0	0	0	201	08/25/2040
3136AW-JZ-1	FNR 2017-31 QA - CMO/RMBS		12/01/2023	Paydown		14,839	14,839	15,428	14,967	0	(128)	0	(128)	0	14,839	0	0	0	312	11/25/2045
3137A2-W9-8	FHR 3752 PD - CMO/RMBS		12/01/2023	Paydown		8,650	8,650	8,909	8,835	0	(185)	0	(185)	0	8,650	0	0	0	121	09/15/2040
3137AJ-6F-6	FHR 3955 BG - CMO/RMBS		12/01/2023	Paydown		28,707	28,707	28,048	28,360	0	347	0	347	0	28,707	0	0	0	395	02/15/2041
3137AP-GN-4	FHR 4029 NE - CMO/RMBS		12/01/2023	Paydown		12,873	12,873	13,324	13,053	0	(179)	0	(179)	0	12,873	0	0	0	164	03/15/2041
3137AR-RT-5	FHR 4080 DA - CMO/RMBS		12/01/2023	Paydown		13,620	13,620	13,944	13,750	0	(130)	0	(130)	0	13,620	0	0	0	134	03/15/2041
3137AS-BZ-6	FHR 4077 MA - CMO/RMBS		12/01/2023	Paydown		48,044	48,044	48,675	48,132	0	(88)	0	(88)	0	48,044	0	0	0	476	08/15/2040
3137AT-KB-7	FHR 4097 GJ - CMO/RMBS		12/01/2023	Paydown		22,391	22,391	22,812	22,553	0	(163)	0	(163)	0	22,391	0	0	0	294	10/15/2031
3137AT-W5-7	FHR 4106 EC - CMO/RMBS		12/01/2023	Paydown		37,443	37,443	37,584	37,482	0	(38)	0	(38)	0	37,443	0	0	0	342	04/15/2041
3137AU-ML-0	FHR 4102 LA - CMO/RMBS		12/01/2023	Paydown		8,627	8,627	8,374	8,575	0	53	0	53	0	8,627	0	0	0	76	01/15/2040
3137AU-VJ-5	FHR 4119 PA - CMO/RMBS		12/01/2023	Paydown		23,134	23,134	23,221	23,161	0	(27)	0	(27)	0	23,134	0	0	0	181	09/15/2041
3137AW-VA-0	FHR 4145 UC - CMO/RMBS		12/01/2023	Paydown		12,788	12,788	12,730	12,762	0	26	0	26	0	12,788	0	0	0	96	12/15/2027
3137AY-NZ-0	FHR 4161 TB - CMO/RMBS		09/15/2023	Paydown		31,025	31,025	31,110	31,003	0	22	0	22	0	31,025	0	0	0	323	11/15/2039
3137AY-UE-9	FHR 4163 YA - CMO/RMBS		12/01/2023	Paydown		14,791	14,791	15,137	14,918	0	(127)	0	(127)	0	14,791	0	0	0	203	10/15/2041
3137B0-DW-1	FHR 4183 ME - CMO/RMBS		12/01/2023	Paydown		15,116	15,116	15,255	15,176	0	(60)	0	(60)	0	15,116	0	0	0	144	02/15/2042
3137B0-TR-5	FHR 4186 MC - CMO/RMBS		12/01/2023	Paydown		36,751	36,751	35,201	36,109	0	642	0	642	0	36,751	0	0	0	307	03/15/2028
3137B4-4F-0	FHR 4236 WC - CMO/RMBS		12/01/2023	Paydown		9,439	9,439	9,556	9,461	0	(21)	0	(21)	0	9,439	0	0	0	134	05/15/2042
3137B7-3L-1	FHR 4289 WE - CMO/RMBS		12/01/2023	Paydown		23,169	23,169	23,734	23,308	0	(139)	0	(139)	0	23,169	0	0	0	375	08/15/2031
3137B7-WH-8	FHR 4311 EA - CMO/RMBS		12/01/2023	Paydown		6,414	6,414	6,319	6,389	0	24	0	24	0	6,414	0	0	0	54	09/15/2043
3137BA-HX-3	FHR 4345 AB - CMO/RMBS		12/01/2023	Paydown		38,219	38,219	39,127	38,363	0	(144)	0	(144)	0	38,219	0	0	0	617	02/15/2040
3137BA-XY-3	FHR 4342 BD - CMO/RMBS		12/01/2023	Paydown		5,767	5,768	5,764	5,719	0	48	0	48	0	5,767	0	0	0	68	12/15/2043
3137BB-FW-5	FHR 4349 CD - CMO/RMBS		12/01/2023	Paydown		5,266	5,266	5,261	5,214	0	52	0	52	0	5,266	0	0	0	63	03/15/2044
3137BD-4U-7	FHR 4378 AC - CMO/RMBS		12/01/2023	Paydown		5,442	5,442	5,330	5,401	0	41	0	41	0	5,442	0	0	0	56	02/15/2044
3137BN-Z8-0	FHR 4569 A - CMO/RMBS		12/01/2023	Paydown		93,338	93,338	95,826	94,409	0	(1,070)	0	(1,070)	0	93,338	0	0	0	1,290	11/15/2040
3137BS-GS-6	FHR 4621 KA - CMO/RMBS		12/01/2023	Paydown		66,654	66,654	67,674	67,328	0	(674)	0	(674)	0	66,654	0	0	0	878	04/15/2046
3137BS-YX-5	FHR 4631 AC - CMO/RMBS		12/01/2023	Paydown		11,628	11,628	12,035	11,762	0	(134)	0	(134)	0	11,628	0	0	0	216	08/15/2043
3138EQ-6P-2	FN AL8077 - RMBS		12/01/2023	Paydown		60,542	60,542	64,458	62,700	0	(2,158)	0	(2,158)	0	60,542	0	0	0	1,114	12/01/2029
3138ER-VP-2	FN AL9621 - RMBS		12/01/2023	Paydown		31,771	31,771	33,866	33,357	0	(1,586)	0	(1,586)	0	31,771	0	0	0	680	01/01/2037
3138ES-B8-0	FN AL9962 - RMBS		12/01/2023	Paydown		30,731	30,731	32,171	31,791	0	(1,060)	0	(1,060)	0	30,731	0	0	0	539	01/01/2036
3138W9-DC-1	FN AS0098 - RMBS		12/01/2023	Paydown		83,610	83,610	87,137	86,324	0	(2,714)	0	(2,714)	0	83,610	0	0	0	1,906	08/01/2033
31397S-XM-1	FNR 2011-40 KA - CMO/RMBS		12/01/2023	Paydown		62,871	62,870	63,657	62,623	0	248	0	248	0	62,871	0	0	0	1,207	03/25/2026
3140JX-EE-4	FN B02832 - RMBS		12/01/2023	Paydown		5,005	5,005	5,112	5,090	0	(85)	0	(85)	0	5,005	0	0	0	83	09/01/2049
3140QB-N5-3	FN CA4011 - RMBS		12/01/2023	Paydown		14,670	14,670	14,899	14,823	0	(153)	0	(153)	0	14,670	0	0	0	381	08/01/2049
3140QC-DT-0	FN CA4613 - RMBS		12/01/2023	Paydown		41,435	41,435	42,070	41,845	0	(410)	0	(410)	0	41,435	0	0	0	799	11/01/2049
31412Q-SE-0	FN 932117 - RMBS		12/01/2023	Paydown		26,190	26,190	27,090	26,241	0	(50)	0	(50)	0	26,190	0	0	0	520	11/01/2024
31416W-ZA-3	FN AB1636 - RMBS		12/01/2023	Paydown		24,938	24,938	25,571	25,183	0	(245)	0	(245)	0	24,938	0	0	0	478	10/01/2030
31417Y-GK-7	FN MA0201 - RMBS		12/01/2023	Paydown		24,868	24,868	25,683	24,943	0	(75)	0	(75)	0	24,868	0	0	0	517	10/01/2024
31417Y-SD-0	FN MA0515 - RMBS		12/01/2023	Paydown		33,053	33,053	34,223	33,357	0	(305)	0	(305)	0	33,053	0	0	0	599	09/01/2025
31418A-AJ-7	FN MA0908 - RMBS		12/01/2023	Paydown		50,036	50,036	52,913	52,045	0	(2,009)	0	(2,009)	0	50,036	0	0	0	1,028	11/01/2031
31418A-F2-9	FN MA1084 - RMBS		12/01/2023	Paydown		95,787	95,787	102,379	100,766	0	(4,979)	0	(4,979)	0	95,787	0	0	0	1,763	06/01/2032
31418A-HQ-4	FN MA1138 - RMBS		12/01/2023	Paydown		6,930	6,931	7,398	7,277	0	(347)	0	(347)	0	6,930	0	0	0	133	08/01/2032
31418A-SN-9	FN MA1424 - RMBS		12/01/2023	Paydown		44,291	44,291	46,009	45,613	0	(1,322)	0	(1,322)	0	44,291	0	0	0	799	04/01/2033
31418B-7E-0	FN MA2692 - RMBS		12/01/2023	Paydown		32,261	32,261	33,995	33,533	0	(1,272)	0	(1,272)	0	32,261	0	0	0	600	07/01/2036
31418D-HY-1	FN MA3846 - RMBS		12/01/2023	Paydown		18,419	18,419	18,465	18,445	0	(26)	0	(26)	0	18,419	0	0	0	306	11/01/2049
31418V-T5-1	FN AD7771 - RMBS		12/01/2023	Paydown		18,439	18,439	19,171	18,556	0	(117)	0	(117)	0	18,439	0	0	0	378	07/01/2025
31419D-MQ-1	FN AE3066 - RMBS		12/01/2023	Paydown		22,314	22,314	22,912	22,405	0	(91)	0	(91)	0	22,314	0	0	0	399	09/01/2025
31419D-NW-7	FN AE3104 - RMBS		12/01/2023	Paydown		18,816	18,816	19,493	18,921	0	(105)	0	(105)	0	18,816	0	0	0	349	09/01/2025
34074M-SJ-1	FLORIDA HSG FIN CORP REV - RMBS		01/27/2023	JP Morgan		2,071,564	2,045,000	2,161,974	2,114,069	0	(9,538)	0	(9,538)	0	2,104,531	0	(32,968)	(32,968)	49,796	01/01/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
373539-5F-8	GEORGIA ST HSG & FIN AUTH REV - RMBS		12/01/2023	Direct		100,000	100,000	106,569	100,496	0	(496)	0	(496)	0	100,000	0	0	0	1,932	06/01/2039
413890-CX-0	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV		11/15/2023	Maturity @ 100.00		1,550,000	1,550,000	1,863,832	1,562,695	0	(34,097)	0	(34,097)	0	1,550,000	0	0	0	77,500	11/15/2023
45129W-MB-3	IDAHO HSG & FIN ASSN - RMBS		12/01/2023	Paydown		19,467	19,467	20,382	20,139	0	(672)	0	(672)	0	19,467	0	0	0	397	05/21/2044
45129Y-F4-3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		01/03/2023	Call @ 100.00		55,000	55,000	58,789	55,897	0	(3)	0	(3)	0	55,893	0	(893)	(893)	1,100	07/01/2034
45201L-WF-8	ILLINOIS HSG DEV AUTH - RMBS		12/01/2023	Paydown		24,416	24,416	24,416	24,416	0	0	0	0	0	24,416	0	0	0	492	12/01/2043
45201Y-6B-8	ILLINOIS HSG DEV AUTH REV - RMBS		01/27/2023	RAYMOND JAMES & ASSOCIATES INC.		1,550,564	1,540,000	1,723,060	1,670,827	0	(5,802)	0	(5,802)	0	1,665,025	0	(114,460)	(114,460)	19,094	04/01/2050
45201Y-N2-9	ILLINOIS HSG DEV AUTH REV - RMBS		12/01/2023	Paydown		40,595	40,593	40,593	40,593	0	2	0	2	0	40,595	0	0	0	620	02/01/2047
45201Y-S5-7	ILLINOIS HSG DEV AUTH REV - RMBS		02/01/2023	RAYMOND JAMES & ASSOCIATES INC.		1,065,380	1,055,000	1,109,628	1,083,084	0	(1,885)	0	(1,885)	0	1,081,199	0	(15,819)	(15,819)	20,989	08/01/2048
45201Y-YK-7	ILLINOIS HSG DEV AUTH REV - RMBS		12/01/2023	Paydown		40,349	40,349	38,735	39,122	0	1,228	0	1,228	0	40,349	0	0	0	585	06/01/2043
45203L-CL-5	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/01/2023	Call @ 100.00		9,492	9,492	9,492	9,492	0	0	0	0	0	9,492	0	0	0	210	03/01/2059
45506D-DR-3	INDIANA ST FIN AUTH REV		02/01/2023	Call @ 100.00		1,000,000	1,000,000	1,153,170	1,000,424	0	(2,631)	0	(2,631)	0	1,000,000	0	0	0	25,000	02/01/2032
47770V-AJ-9	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		01/01/2023	Maturity @ 100.00		1,500,000	1,500,000	1,716,967	1,500,000	0	0	0	0	0	1,500,000	0	0	0	30,000	01/01/2023
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2023	Paydown		103,092	103,092	103,092	103,092	0	0	0	0	0	103,092	0	0	0	1,560	11/01/2038
56052F-BR-5	MAINE ST HSG AUTH MTG PUR - RMBS		12/11/2023	Direct		100,000	100,000	107,670	101,719	0	(1,719)	0	(1,719)	0	100,000	0	0	0	4,289	11/15/2045
56052F-CE-3	MAINE ST HSG AUTH MTG PUR - RMBS		12/11/2023	Direct		175,000	175,000	183,640	175,974	0	(974)	0	(974)	0	175,000	0	0	0	6,429	11/15/2035
57419R-YB-5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/17/2023	Direct		25,000	25,000	26,466	25,085	0	(85)	0	(85)	0	25,000	0	0	0	538	09/01/2045
57419T-DL-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/17/2023	Direct		25,000	25,000	26,857	25,119	0	(119)	0	(119)	0	25,000	0	0	0	468	03/01/2050
57586P-8H-2	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		04/18/2023	Call @ 100.00		30,000	30,000	32,148	30,107	0	(76)	0	(76)	0	30,031	0	(31)	(31)	457	12/01/2043
57587A-HY-7	MASSACHUSETTS ST HSG FIN AGY HSG REV - R		12/29/2023	Direct		90,000	90,000	96,462	90,254	0	(254)	0	(254)	0	90,000	0	0	0	2,271	06/01/2039
594653-6J-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2023	Direct		220,000	220,000	237,367	221,622	0	(1,622)	0	(1,622)	0	220,000	0	0	0	6,501	06/01/2046
594654-CM-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		01/30/2023	RBC CAPITAL MARKETS		983,756	975,000	1,035,021	1,004,121	0	(525)	0	(525)	0	1,003,596	0	(19,841)	(19,841)	6,500	12/01/2048
594654-GD-1	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		12/01/2023	Direct		260,000	260,000	283,488	262,491	0	(2,491)	0	(2,491)	0	260,000	0	0	0	7,219	06/01/2050
59465H-UA-2	MICHIGAN ST HOSP FIN AUTH REV		03/15/2023	Call @ 100.00		1,000,000	1,000,000	1,000,000	999,982	0	18	0	18	0	1,000,000	0	0	0	8,000	11/15/2047
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		18,299	18,299	18,317	18,299	0	1	0	1	0	18,299	0	0	0	282	09/01/2042
60416Q-FY-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		6,591	6,591	6,591	6,591	0	0	0	0	0	6,591	0	0	0	117	07/01/2044
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		8,781	8,781	8,781	8,781	0	0	0	0	0	8,781	0	0	0	148	11/01/2044
60416Q-GC-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		17,916	17,916	17,916	17,916	0	0	0	0	0	17,916	0	0	0	335	02/01/2045
60416Q-GQ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Paydown		21,698	21,698	21,698	21,698	0	0	0	0	0	21,698	0	0	0	380	03/01/2047
60416S-HX-1	MINNESOTA ST HSG FIN AGY - RMBS		12/01/2023	Call @ 100.00		30,000	30,000	32,737	30,051	0	(51)	0	(51)	0	30,000	0	0	0	843	01/01/2045
60416S-TC-4	MINNESOTA ST HSG FIN AGY - RMBS		07/03/2023	Call @ 100.00		50,000	50,000	52,964	50,279	0	(152)	0	(152)	0	50,127	0	(127)	(127)	1,259	01/01/2047
60416S-WD-8	MINNESOTA ST HSG FIN AGY - RMBS		02/01/2023	RBC CAPITAL MARKETS		433,510	430,000	462,452	443,687	0	(884)	0	(884)	0	442,803	0	(9,293)	(9,293)	9,954	01/01/2048
604280-CD-7	MINOCQUA HAZELHURST ETC WIS JT SCH DIST		03/01/2023	Adjustment		50,000	50,000	51,000	50,015	0	(15)	0	(15)	0	50,000	0	0	0	1,350	03/01/2025
60535Q-ND-8	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/01/2023	Call @ 100.00		95,000	95,000	100,880	95,959	0	(310)	0	(310)	0	95,650	0	(650)	(650)	2,450	12/01/2038
60637B-GM-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2023	Call @ 100.00		105,000	105,000	112,863	105,563	0	(315)	0	(315)	0	105,249	0	(249)	(249)	1,941	11/01/2045
60637B-PZ-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2023	Various		140,000	140,000	149,965	141,055	0	(1,055)	0	(1,055)	0	140,000	0	0	0	3,227	05/01/2047
61212R-4G-8	MONTANA ST BRD HSG - RMBS		12/01/2023	Call @ 100.00		40,000	40,000	41,131	40,056	0	(56)	0	(56)	0	40,000	0	0	0	963	12/01/2044
61212R-8H-2	MONTANA ST BRD HSG - RMBS		12/01/2023	Direct		185,000	185,000	196,400	186,192	0	(1,192)	0	(1,192)	0	185,000	0	0	0	5,500	06/01/2049
63968M-NY-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/21/2023	Call @ 100.00		324,695	325,000	348,907	333,276	0	(407)	0	(407)	0	332,868	0	(8,173)	(8,173)	4,813	09/01/2046
63968M-RE-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		03/15/2023	Various		474,520	470,000	500,000	486,346	0	(960)	0	(960)	0	485,385	0	(10,866)	(10,866)	8,140	09/01/2048
63968M-UU-1	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2023	Direct		125,000	125,000	133,630	125,760	0	(760)	0	(760)	0	125,000	0	0	0	3,370	09/01/2049
64613A-AC-6	NEW JERSEY ST HSG & MTG FIN AGY REV - RM		10/02/2023	Direct		110,000	110,000	117,907	110,601	0	(601)	0	(601)	0	110,000	0	0	0	3,713	10/01/2048
647200-5T-7	NEW MEXICO MTG FIN AUTH - RMBS		09/01/2023	Call @ 100.00		55,000	55,000	58,765	57,604	0	(242)	0	(242)	0	57,363	0	(2,363)	(2,363)	1,488	03/01/2045
647200-5U-4	NEW MEXICO MTG FIN AUTH - MBS		12/01/2023	Paydown		62,974	62,974	62,974	62,974	0	0	0	0	0	62,974	0	0	0	1,044	08/01/2038
647200-X6-6	NEW MEXICO MTG FIN AUTH - RMBS		12/01/2023	Paydown		27,803	27,803	28,916	27,949	0	(145)	0	(145)	0	27,803	0	0	0	685	10/01/2043
647201-HC-9	NEW MEXICO MTG FIN AUTH - RMBS		07/03/2023	Call @ 100.00		125,000	125,000	135,700	127,895	0	(521)	0	(521)	0	127,374	0	(2,374)	(2,374)	3,200	01/01/2050
64966W-DH-7	NEW YORK N Y CITY HSG DEV CORP REV - RMB		07/03/2023	Call @ 100.00		1,500,000	1,500,000	1,624,410	1,502,573	0	(7,590)	0	(7,590)	0	1,500,000	0	0	0	75,417	07/01/2024
64972C-BD-4	NEW YORK CITY HOUSING DEVELOPMENT CORPOR		12/15/2023	Paydown		5,002	5,002	5,002	5,002	0	0	0	0	0	5,002	0	0	0	84	06/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64988Y-CS-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV -		01/30/2023	RBC CAPITAL MARKETS		1,467,598	1,480,000	1,593,057	1,557,302	0	(940)	0	(940)	0	1,556,362	0	(88,765)	(88,765)	17,267	10/01/2032
658207-SL-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/03/2023	Call @ 100.00		75,000	75,000	79,271	76,215	0	(215)	0	(215)	0	76,000	0	(1,000)	(1,000)	2,538	07/01/2039
658207-TX-3	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/03/2023	Call @ 100.00		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,733	07/01/2037
658207-TZ-8	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		02/07/2023	RBC CAPITAL MARKETS		402,498	400,000	434,496	413,356	0	(1,642)	0	(1,642)	0	411,714	0	(9,216)	(9,216)	9,520	07/01/2047
658909-HW-9	NORTH DAKOTA ST HSG FIN AGY - RMBS		07/03/2023	Call @ 100.00		45,000	45,000	48,756	45,192	0	(101)	0	(101)	0	45,091	0	(91)	(91)	1,200	01/01/2036
658909-MA-1	NORTH DAKOTA ST HSG FIN AGY - RMBS		07/03/2023	Call @ 100.00		85,000	85,000	91,832	85,666	0	(182)	0	(182)	0	85,485	0	(485)	(485)	2,100	07/01/2047
658909-PF-7	NORTH DAKOTA ST HSG FIN AGY - RMBS		02/07/2023	RBC CAPITAL MARKETS		518,150	515,000	552,677	531,232	0	(2,410)	0	(2,410)	0	528,822	0	(10,672)	(10,672)	12,200	07/01/2048
67756Q-NQ-6	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2023	Paydown		16,427	16,427	16,427	16,427	0	0	0	0	0	16,427	0	0	0	247	03/01/2046
67756Q-UZ-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2023	Direct		75,000	75,000	81,504	75,490	0	(490)	0	(490)	0	75,000	0	0	0	2,717	03/01/2047
67756Q-ZW-0	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		01/27/2023	RAYMOND JAMES & ASSOCIATES INC.		1,497,435	1,465,000	1,641,034	1,580,227	0	(1,544)	0	(1,544)	0	1,578,683	0	(81,247)	(81,247)	27,469	03/01/2050
686087-B6-3	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		02/13/2023	RBC CAPITAL MARKETS		612,024	600,000	647,898	628,457	0	(651)	0	(651)	0	627,806	0	(15,782)	(15,782)	17,733	01/01/2050
686087-NS-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		12/21/2023	Call @ 100.00		40,000	40,000	40,000	40,000	0	1	0	1	0	40,000	0	0	0	1,059	07/01/2034
686087-PG-6	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		07/03/2023	Call @ 100.00		80,000	80,000	85,372	80,359	0	(359)	0	(359)	0	80,000	0	0	0	3,200	07/01/2043
686087-SU-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		12/21/2023	Call @ 100.00		90,000	90,000	95,228	90,510	0	(232)	0	(232)	0	90,278	0	(278)	(278)	3,353	07/01/2036
686087-VE-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		12/21/2023	Call @ 100.00		250,000	250,000	270,938	254,714	0	(1,452)	0	(1,452)	0	253,262	0	(3,262)	(3,262)	10,425	07/01/2047
708796-4R-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		09/27/2023	Direct		165,000	165,000	175,529	165,623	0	(623)	0	(623)	0	165,000	0	0	0	3,157	10/01/2046
708796-T8-0	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		10/02/2023	Direct		205,000	205,000	214,861	205,606	0	(606)	0	(606)	0	205,000	0	0	0	4,759	04/01/2040
70879Q-RC-9	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		09/27/2023	Call @ 100.00		70,000	70,000	72,566	71,286	0	(125)	0	(125)	0	71,161	0	(1,161)	(1,161)	1,051	10/01/2052
756872-HV-2	RED RIV ED FIN CORP TEX ED REV		03/15/2023	Call @ 100.00		500,000	500,000	528,230	500,309	0	(722)	0	(722)	0	500,000	0	0	0	12,500	03/15/2027
83712D-UH-7	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		07/03/2023	Call @ 100.00		50,000	50,000	51,887	50,180	0	(55)	0	(55)	0	50,125	0	(125)	(125)	1,321	07/01/2037
83755N-EZ-1	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		10/04/2023	Call @ 100.00		160,000	160,000	165,954	160,822	0	(374)	0	(374)	0	160,448	0	(448)	(448)	1,754	11/01/2041
880461-BP-2	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/03/2023	Call @ 100.00		55,000	55,000	58,515	55,000	0	0	0	0	0	55,000	0	0	0	1,602	07/01/2043
880461-EU-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/03/2023	Call @ 100.00		40,000	40,000	43,050	40,130	0	(90)	0	(90)	0	40,040	0	(40)	(40)	978	07/01/2045
880461-KB-3	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/03/2023	Call @ 100.00		115,000	115,000	123,374	115,547	0	(431)	0	(431)	0	115,116	0	(116)	(116)	2,220	01/01/2047
880461-NL-8	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/03/2023	Call @ 100.00		45,000	45,000	48,256	42,492	0	123	0	123	0	45,477	0	(477)	(477)	434	07/01/2042
880461-NP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/03/2023	Call @ 100.00		60,000	60,000	65,046	60,403	0	(243)	0	(243)	0	60,160	0	(160)	(160)	1,354	01/01/2042
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		06/01/2023	Call @ 100.00		80,000	80,000	86,878	81,572	0	(262)	0	(262)	0	81,311	0	(1,311)	(1,311)	1,541	07/01/2050
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2023	Paydown		30,054	30,054	30,054	30,054	0	0	0	0	0	30,054	0	0	0	455	09/01/2047
88275F-RD-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		02/08/2023	Various		781,801	770,000	856,063	835,544	0	(1,551)	0	(1,551)	0	833,993	0	(52,192)	(52,192)	13,555	03/01/2050
88275L-AC-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		11/29/2023	Various		16,135	16,135	16,135	16,135	0	0	0	0	0	16,135	0	0	0	205	07/01/2037
88275L-AD-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		11/29/2023	Call @ 100.00		16,135	16,135	16,135	16,135	0	0	0	0	0	16,135	0	0	0	203	07/01/2037
917436-X7-7	UTAH HSG CORP SINGLE FAMILY MTG REV - RM		01/03/2023	Direct		5,000	5,000	5,005	5,000	0	0	0	0	0	5,000	0	0	0	100	07/01/2024
91743P-AH-8	UTAH HSG CORP - RMBS		12/01/2023	Paydown		390	390	421	(1,558)	0	1,947	0	1,947	0	390	0	0	0	9	06/21/2044
91743P-ET-8	UTAH HSG CORP		11/21/2023	Call @ 100.00		16,131	16,131	16,784	0	0	(1)	0	(1)	0	16,566	0	(435)	(435)	305	05/21/2053
91743P-ET-8	UTAH HSG CORP		12/21/2023	Direct		2,690	2,690	2,799	0	0	(2)	0	(2)	0	2,690	0	0	0	15	05/21/2053
91743P-EW-1	UTAH HSG CORP		11/21/2023	Call @ 100.00		7,914	7,914	8,161	0	0	(1)	0	(1)	0	7,997	0	(83)	(83)	86	08/21/2053
91743P-EW-1	UTAH HSG CORP		12/21/2023	Direct		2,571	2,571	2,651	0	0	(1)	0	(1)	0	2,571	0	0	0	14	08/21/2053
924190-HG-9	VERMONT HSG FIN AGY - RMBS		11/01/2023	Call @ 100.00		75,000	75,000	79,309	76,620	0	(492)	0	(492)	0	76,128	0	(1,128)	(1,128)	2,063	11/01/2045
924190-MD-0	VERMONT HSG FIN AGY - RMBS		11/01/2023	Call @ 100.00		45,000	45,000	47,959	46,214	0	(166)	0	(166)	0	46,048	0	(1,048)	(1,048)	1,300	11/01/2047
92812U-R3-4	VASHSG 2022 SERIES A A - CMO/RMBS		12/01/2023	Paydown		34,884	42,840	42,840	42,840	0	(7,956)	0	(7,956)	0	34,884	0	0	0	668	02/25/2052
92812V-MA-1	VIRGINIA ST HSG DEV AUTH - RMBS		12/01/2023	Paydown		80,857	80,857	80,857	80,827	0	30	0	30	0	80,857	0	0	0	1,344	11/25/2039
93978T-VD-8	WASHINGTON ST HSG FIN COMMN - RMBS		12/01/2023	Direct		85,000	85,000	89,892	85,211	0	(211)	0	(211)	0	85,000	0	0	0	1,575	12/01/2046
960660-BA-5	WESTMINSTER COLO ECONOMIC DEV AUTH TAX I		12/01/2023	Maturity @ 100.00		1,465,000	1,465,000	1,604,849	1,465,000	0	0	0	0	0	1,465,000	0	0	0	58,600	12/01/2023
98322Q-HV-2	WYOMING CMNTY DEV AUTH HSG REV - RMBS		12/01/2023	Call @ 100.00		75,000	75,000	78,422	75,232	0	(113)	0	(113)	0	75,120	0	(120)	(120)	1,227	12/01/2044
0909999999. Subtotal - Bonds - U.S. Special Revenues						33,473,404	33,328,107	36,110,027	34,172,242	0	(160,356)	0	(160,356)	0	34,073,616	0	(600,212)	(600,212)	742,356	XXX
000366-AA-2	AASET 2017-1 A - ABS		12/16/2023	Paydown		222,555	222,555	222,554	222,555	0	0	0	0	0	222,555	0	0	0	4,507	05/16/2042
00038P-AA-8	AASET 211 A - ABS		12/16/2023	Paydown		71,383	71,383	70,650	70,681	0	702	0	702	0	71,383	0	0	0	1,080	11/16/2041
000825-AA-7	ACAM 19FL1 A - CMBS		11/16/2023	Paydown		87	87	87	87	0	0	0	0	0	87	0	0	0	5	11/16/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
000825-AA-7	ACAM 19FL1 A - CMBS		12/18/2023	Paydown		463,009	463,009	463,009	463,009	0	0	0	0	0	463,009	0	0	0	6,468	11/16/2034
001406-AA-5	DCAL 2015 A1 - ABS	D	12/15/2023	Paydown		54,489	54,489	54,489	36,830	17,659	0	0	17,659	0	54,489	0	0	0	1,348	02/15/2040
00217L-AA-0	AREIT 2019-CRE3 A - CMBS		06/16/2023	Paydown		46,951	46,951	46,951	46,951	0	0	0	0	0	46,951	0	0	0	1,272	09/16/2036
00217L-AC-6	AREIT 2019-CRE3 AS - CMBS		12/15/2023	Paydown		413,352	413,352	410,331	410,652	0	2,700	0	2,700	0	413,352	0	0	0	14,448	09/16/2036
00255U-AA-3	AASET 2020-1 A - ABS		12/15/2023	Paydown		71,253	71,253	71,251	71,252	0	0	0	0	0	71,253	0	0	0	1,699	01/17/2040
00256D-AA-0	AASET 2019-1 A - ABS		12/15/2023	Paydown		165,523	165,523	105,390	105,912	796	58,815	0	59,611	0	165,523	0	0	0	3,898	05/15/2039
00436M-AA-3	AALLC 181 A - RMBS		12/02/2023	Paydown		73,756	73,756	73,737	73,747	0	9	0	9	0	73,756	0	0	0	1,532	12/02/2033
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS		12/01/2023	Paydown		1,115	1,115	1,043	1,060	0	55	0	55	0	1,115	0	0	0	44	06/25/2035
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH TRUSTS -		12/15/2023	Paydown		24,111	24,111	24,111	24,116	0	(6)	0	(6)	0	24,111	0	0	0	746	06/15/2029
01448Q-AA-8	ALESC IV A1 - CDO		07/31/2023	Paydown		52,615	52,615	44,674	50,003	0	2,612	0	2,612	0	52,615	0	0	0	1,841	07/30/2034
01449W-AA-4	ALESC X A1 - CDO		09/25/2023	Paydown		4,885,686	4,885,686	4,372,689	4,394,772	0	490,914	0	490,914	0	4,885,686	0	0	0	98,171	09/23/2036
02149M-AB-5	CWALT 2007-J1 1A2 - CMO/RMBS		12/01/2023	Paydown		12,891	24,428	21,239	10,211	2,946	(266)	0	2,680	0	12,891	0	0	0	888	03/25/2037
023135-BX-3	AMAZON.COM INC		11/17/2023	BARCLAYS CAPITAL INC FIXED INC		2,309,969	2,545,000	2,534,006	2,539,276	0	211	0	211	0	2,539,488	0	(229,518)	(229,518)	13,361	05/12/2026
02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR		01/15/2023	Maturity @ 100.00		161,106	161,106	161,106	159,898	1,210	(2)	0	1,208	0	161,106	0	0	0	3,987	01/15/2023
02666B-AA-4	AH4R 2015-SFR2 A - RMBS		01/31/2023	Various		851,532	874,126	874,099	873,561	0	1	0	1	0	873,563	0	(22,031)	(22,031)	5,522	10/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS - CMBS		11/01/2023	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS - CMBS		12/01/2023	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/17/2052
03027W-AJ-1	AMTT 2013-2A 2A - RMBS		03/15/2023	Paydown		2,000,000	2,000,000	1,948,240	1,997,612	0	2,388	0	2,388	0	2,000,000	0	0	0	15,350	03/16/2048
03235T-AA-5	ACEF 2014-1 A - ABS		12/20/2023	Paydown		2,120	2,120	645	1,071	0	1,050	0	1,050	0	2,120	0	0	0	88	12/20/2024
03330P-AA-7	ANCHF 5 A - CDO		10/25/2023	Paydown		57,067	57,067	57,067	57,067	0	0	0	0	0	57,067	0	0	0	2,340	04/25/2036
03464H-AA-3	AOMT 225 A1 - CMO/RMBS		12/01/2023	Paydown		304,903	304,903	297,331	296,900	0	8,004	0	8,004	0	304,903	0	0	0	7,217	05/25/2067
03464J-AA-9	AOMT 217 A1 - CMO/RMBS		12/01/2023	Paydown		222,285	222,285	217,075	217,482	0	4,804	0	4,804	0	222,285	0	0	0	2,197	10/25/2066
03464P-AA-5	AOMT 2022-2 A1 - RMBS		12/01/2023	Paydown		39,946	39,946	35,739	0	0	4,207	0	4,207	0	39,946	0	0	0	247	01/25/2067
03464T-AA-7	AOMT 2022-3 A1 - RMBS		12/01/2023	Paydown		152,275	152,275	139,839	0	0	12,436	0	12,436	0	152,275	0	0	0	1,364	01/25/2067
03666H-AA-9	ANTARES HOLDINGS LP		08/15/2023	Maturity @ 100.00		1,000,000	1,000,000	999,950	1,000,014	0	(14)	0	(14)	0	1,000,000	0	0	0	60,000	08/15/2023
037833-CG-3	APPLE INC		03/22/2023	MORGAN STANLEY CO		2,953,140	3,000,000	2,998,680	2,999,827	0	44	0	44	0	2,999,829	0	(46,689)	(46,689)	56,250	02/09/2024
037833-CU-2	APPLE INC		03/22/2023	ING FINANCIAL MARKETS LLC		2,943,810	3,000,000	2,997,150	2,999,502	0	105	0	105	0	2,999,523	0	(55,713)	(55,713)	31,588	05/11/2024
03789X-AD-0	DIN 2019-1 A21 - RMBS		04/17/2023	Paydown		1,485,000	1,485,000	1,485,000	1,485,000	0	0	0	0	0	1,485,000	0	0	0	22,836	06/07/2049
038370-AA-0	AQFIT 2019-A A - ABS		12/15/2023	Paydown		50,033	50,033	50,025	50,024	0	9	0	9	0	50,033	0	0	0	865	07/16/2040
03880V-AA-8	ARCLO 2019-FL2 A - CMBS	C	03/15/2023	Paydown		1,315,765	1,315,765	1,315,765	1,315,765	0	0	0	0	0	1,315,765	0	0	0	12,196	09/15/2034
03880V-AC-4	ARCLO 2019-FL2 AS - CMBS	C	08/15/2023	Paydown		2,000,000	2,000,000	1,941,596	1,942,892	0	57,108	0	57,108	0	2,000,000	0	0	0	57,552	09/15/2034
03880W-AA-6	ARCLO 2020-FL1 A - CMBS	C	05/15/2023	Paydown		5,319,874	5,319,874	5,276,175	5,276,077	0	43,797	0	43,797	0	5,319,874	0	0	0	68,068	02/15/2035
03880W-AC-2	ARCLO 2020-FL1 AS - CMBS	C	06/15/2023	Paydown		1,500,000	1,500,000	1,503,750	1,501,969	0	(1,969)	0	(1,969)	0	1,500,000	0	0	0	46,359	02/15/2035
03881C-AA-9	ARCLO 2021-FL1 A - CMBS	C	12/15/2023	Paydown		702,017	702,017	697,814	443,379	0	4,203	0	4,203	0	702,017	0	0	0	32,714	12/17/2035
038923-AD-0	ARBOR REALTY TRUST INC		05/01/2023	Maturity @ 100.00		2,000,000	2,000,000	1,999,740	2,000,014	0	(14)	0	(14)	0	2,000,000	0	0	0	56,250	05/01/2023
05072L-AA-3	AUDAX III A - CDO	C	10/20/2023	Paydown		748,872	748,872	750,744	750,096	0	(1,224)	0	(1,224)	0	748,872	0	0	0	35,641	01/22/2030
05492K-AA-7	BDS 2019-FL4 A - CDO/CMBS	C	04/17/2023	Paydown		56,211	56,211	56,223	56,211	0	0	0	0	0	56,211	0	0	0	1,071	08/15/2036
05492Q-AA-4	BDS 2020-FL5 A - CMBS	C	07/18/2023	Paydown		1,187,104	1,187,104	1,188,312	1,185,676	0	1,428	0	1,428	0	1,187,104	0	0	0	28,389	02/18/2037
05493N-AA-0	BDS 21FL9 A - CMBS	C	12/18/2023	Paydown		269,575	269,575	269,575	269,575	0	0	0	0	0	269,575	0	0	0	16,660	11/18/2038
05584A-AA-8	HGVGI 17A A - RMBS		12/25/2023	Paydown		33,601	33,601	33,593	33,597	0	5	0	5	0	33,601	0	0	0	530	05/25/2029
05608V-AA-4	BX 2021-MFM1 A - CMBS		10/15/2023	Paydown		233,738	233,738	233,738	233,738	0	0	0	0	0	233,738	0	0	0	7,514	01/17/2034
059475-AG-8	BOAA 2007-2 2A2 - CMO/RMBS		12/01/2023	Paydown		25,087	25,534	21,738	24,575	0	511	0	511	0	25,087	0	0	0	783	06/25/2037
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS		12/01/2023	Paydown		23,709	25,026	23,698	23,784	0	(75)	0	(75)	0	23,709	0	0	0	519	01/25/2036
05950M-AJ-9	BAFC 2006-G 3A3 - CMO/RMBS		12/01/2023	Paydown		50,428	50,428	48,348	48,491	0	1,937	0	1,937	0	50,428	0	0	0	1,172	07/20/2036
059522-AA-0	BAFC 2007-C 6A1 - RMBS		12/20/2023	Paydown		21,997	21,997	18,917	21,207	0	790	0	790	0	21,997	0	0	0	432	05/20/2047
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS		12/01/2023	Paydown		10,545	11,312	10,293	10,509	0	36	0	36	0	10,545	0	0	0	237	05/20/2036
07336F-AA-4	BVINV 2022-INV3 A1 - CMO/RMBS		12/01/2023	Paydown		216,684	216,684	213,095	212,705	0	3,978	0	3,978	0	216,684	0	0	0	3,617	01/25/2052
07336L-AB-9	BVINV 2021-INV2 A2 - CMO/RMBS		12/01/2023	Paydown		233,544	233,544	224,530	224,235	0	9,308	0	9,308	0	233,544	0	0	0	3,212	06/26/2051
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		12/01/2023	Paydown		11,483	11,483	11,533	11,460	0	23	0	23	0	11,483	0	0	0	195	07/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
07386H-QZ-7	BALTA 2005-2 2A3 - CMO/RMBS		12/01/2023	Paydown		73,695	73,261	62,801	73,044	0	652	0	652	0	73,695	0	0	0	1,610	04/25/2035
09257W-AC-4	BLACKSTONE MORTGAGE TRUST INC		03/15/2023	Maturity @ 100.00		500,000	500,000	492,500	492,301	7,361	338	0	7,699	0	500,000	0	0	0	11,875	03/15/2023
10901U-AA-0	BDF I A - CDO	C	10/25/2023	Paydown		56,709	56,709	57,560	57,206	0	(497)	0	(497)	0	56,709	0	0	0	2,410	04/25/2036
12327F-AA-5	BJETS 2020-1 A - ABS		12/15/2023	Paydown		230,602	230,602	230,598	230,600	0	2	0	2	0	230,602	0	0	0	2,683	11/15/2035
12434L-AA-2	BXMT 2020-FL2 A - CMBS		12/15/2023	Paydown		272,872	272,872	272,332	273,029	0	(157)	0	(157)	0	272,872	0	0	0	10,822	02/18/2038
12479R-AE-7	CAUTO 2017-1 A2 - ABS		09/25/2023	Paydown		223,748	223,748	227,663	224,894	0	(1,146)	0	(1,146)	0	223,748	0	0	0	7,248	04/15/2047
1248ME-AG-4	CBASS 2007-CB4 A2D - RMBS		12/01/2023	Paydown		46,050	46,050	37,761	38,171	0	7,879	0	7,879	0	46,050	0	0	0	964	04/25/2037
12510H-AA-8	CAUTO 2020-1 A1 - ABS		12/15/2023	Paydown		7,118	7,118	7,117	7,116	0	2	0	2	0	7,118	0	0	0	100	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS		12/15/2023	Paydown		3,559	3,559	3,557	3,557	0	2	0	2	0	3,559	0	0	0	62	02/15/2050
12529K-AA-0	CFMT 21GRN1 A - ABS		12/20/2023	Paydown		341,932	341,932	341,928	341,929	0	3	0	3	0	341,932	0	0	0	1,942	03/20/2041
12529L-AA-8	CFMT 2020-HB4 A - RMBS		04/25/2023	Paydown		1,828,413	1,828,413	1,828,412	1,825,068	0	3,344	0	3,344	0	1,828,413	0	0	0	5,344	12/26/2030
12530B-AA-7	CFMT 2021-3 A - CMBS		12/25/2023	Paydown		1,122,337	1,122,337	1,122,336	1,124,060	0	(1,722)	0	(1,722)	0	1,122,337	0	0	0	7,620	10/27/2031
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		12/25/2023	Paydown		20,453	20,453	19,365	19,585	0	868	0	868	0	20,453	0	0	0	294	02/26/2052
12546Y-AA-9	CHNGE 222 A1 - CMO/RMBS		12/25/2023	Paydown		224,551	224,551	224,549	224,088	0	463	0	463	0	224,551	0	0	0	3,764	03/25/2067
12563L-AS-6	CLIF 203 A - ABS		12/18/2023	Paydown		78,750	78,750	78,734	78,735	0	15	0	15	0	78,750	0	0	0	860	10/18/2045
12569Q-AA-8	CHNGE 234 A1 - RMBS		12/01/2023	Paydown		33,748	33,748	33,748	0	0	1	0	1	0	33,748	0	0	0	428	09/25/2058
12663D-AC-8	CSMC 22NQM5 A1 - CMO/RMBS		12/01/2023	Paydown		181,635	181,635	180,721	180,726	0	909	0	909	0	181,635	0	0	0	4,888	05/25/2067
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		12/01/2023	Paydown		19,779	21,996	20,161	19,665	0	113	0	113	0	19,779	0	0	0	632	04/25/2035
126694-UN-6	CWHL 2005-31 2A3 - CMO/RMBS		12/01/2023	Paydown		19,282	19,425	18,690	17,745	0	1,537	0	1,537	0	19,282	0	0	0	365	01/25/2036
12669F-V8-3	CWHL 2004-HYB4 3A - CMO/RMBS		01/20/2023	Paydown		110	110	111	111	0	0	0	0	0	110	0	0	0	0	09/20/2034
12803V-AA-3	CAJUN 211 A2 - RMBS		11/20/2023	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	369	11/20/2051
14576A-AA-0	CARM 201 A1 - RMBS		12/15/2023	Paydown		15,000	15,000	14,994	14,994	0	6	0	6	0	15,000	0	0	0	157	12/15/2050
14576A-AC-6	CARM 201 A3 - RMBS		12/15/2023	Paydown		5,000	5,000	4,997	4,997	0	3	0	3	0	5,000	0	0	0	80	12/15/2050
14856G-AA-8	CLAST 2021-1 A - ABS		12/15/2023	Paydown		169,173	169,173	169,168	169,169	0	4	0	4	0	169,173	0	0	0	3,456	01/15/2046
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES CORP		11/17/2023	MITSUBISHI UFJ SECURITIES		1,955,900	2,000,000	1,980,280	1,996,414	0	2,784	0	2,784	0	1,996,748	0	(40,848)	(40,848)	63,194	12/01/2024
14913Q-2L-2	CATERPILLAR FINANCIAL SERVICES CORP		05/15/2023	Maturity @ 100.00		2,000,000	2,000,000	1,998,640	1,999,982	0	95	0	95	0	2,000,000	0	0	0	34,500	05/15/2023
15089Q-AR-5	CELANESE US HOLDINGS LLC		08/25/2023	Call @ 96.99		2,909,760	3,000,000	2,999,610	2,999,653	0	145	0	145	0	2,999,798	0	(90,038)	(90,038)	287,158	07/05/2024
15137E-BN-2	CECLO 21 A1R - CDO		10/27/2023	Paydown		460,662	460,662	460,662	460,662	0	0	0	0	0	460,662	0	0	0	18,902	07/29/2030
15672R-AA-3	CERB 24 A1 - CDO	C	10/16/2023	Paydown		718,244	718,244	717,985	719,593	0	(1,349)	0	(1,349)	0	718,244	0	0	0	21,272	07/15/2030
15673N-AA-1	CERB 22 A - CDO	C	06/13/2023	Paydown		2,000,000	2,000,000	2,000,000	1,999,524	0	476	0	476	0	2,000,000	0	0	0	80,058	04/15/2030
15674H-AA-3	CERB 29 A - CDO	C	11/29/2023	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	78,227	10/15/2032
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		12/01/2023	Paydown		7,728	7,728	7,912	7,902	0	(174)	0	(174)	0	7,728	0	0	0	156	03/25/2050
166764-BT-6	CHEVRON CORP		02/28/2023	GOLDMAN		2,398,756	2,455,000	2,455,000	2,455,000	0	0	0	0	0	2,455,000	0	(56,244)	(56,244)	35,339	03/03/2024
17030J-AA-4	CHNGE 2022-1 A1 - RMBS		12/01/2023	Paydown		292,628	292,628	292,626	292,090	0	539	0	539	0	292,628	0	0	0	5,093	01/25/2067
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		12/01/2023	Paydown		10,697	9,882	9,396	10,567	0	130	0	130	0	10,697	0	0	0	327	04/25/2036
19421U-AA-2	CASL 2019-A A1 - ABS		12/26/2023	Paydown		88,101	88,101	87,675	87,782	0	319	0	319	0	88,101	0	0	0	2,802	12/28/2048
19421U-AB-0	CASL 2019-A A2 - ABS		12/25/2023	Paydown		44,051	44,051	44,035	44,038	0	13	0	13	0	44,051	0	0	0	735	12/28/2048
19423D-AB-6	CASL 2018-A A2 - ABS		12/25/2023	Paydown		112,547	112,547	112,497	112,515	0	32	0	32	0	112,547	0	0	0	2,431	12/26/2047
19424K-AB-9	CASL 2021-A A2 - ABS		12/25/2023	Paydown		314,331	314,331	314,268	314,274	0	57	0	57	0	314,331	0	0	0	2,583	07/25/2051
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		12/01/2023	Paydown		57,512	57,512	57,512	57,510	0	2	0	2	0	57,512	0	0	0	446	01/26/2065
20267U-AA-7	CBSLT 2016-B A1 - ABS		12/25/2023	Paydown		19,503	19,503	19,498	19,500	0	3	0	3	0	19,503	0	0	0	263	10/25/2040
21872M-AA-0	CAFL 2018-2 A - CMBS		11/17/2023	Paydown		381,988	381,988	381,985	381,944	0	44	0	44	0	381,988	0	0	0	8,515	11/18/2052
222070-AE-4	COTY INC		11/30/2023	Corporate Action		224,962	238,000	221,638	223,727	0	3,639	0	3,639	0	227,366	0	(2,403)	(2,403)	16,007	04/15/2026
22549N-AA-9	CSRT 18PS1 A - ABS	C	04/25/2023	Paydown		125,023	125,023	118,078	112,665	0	12,358	0	12,358	0	125,023	0	0	0	3,720	01/01/2037
233046-AF-8	DNKN 2017-1 AII - RMBS		11/20/2023	Paydown		12,250	12,250	12,051	12,068	0	182	0	182	0	12,250	0	0	0	309	11/20/2047
233046-AK-7	DNKN 2019-1 A22 - RMBS		11/20/2023	Paydown		10,000	10,000	9,563	9,587	0	413	0	413	0	10,000	0	0	0	251	05/20/2049
233046-AN-1	DNKN 211 A2I - RMBS		11/20/2023	Paydown		55,000	55,000	49,586	50,259	0	4,741	0	4,741	0	55,000	0	0	0	703	11/20/2051
233046-AQ-4	DNKN 211 A22 - RMBS		11/20/2023	Paydown		10,000	10,000	8,766	8,862	0	1,138	0	1,138	0	10,000	0	0	0	156	11/20/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
233046-AS-0	DNKN 211 A23 - RMBS		11/20/2023	Paydown		10,000	10,000	7,775	0	0	2,225	0	2,225	0	10,000	0	0	0	105	11/20/2051
233851-DZ-4	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		03/22/2023	Stifel, Nicolaus & Co., Inc.		946,450	1,000,000	995,530	998,173	0	202	0	202	0	998,198	0	(51,748)	(51,748)	11,451	03/10/2025
24422E-UE-7	JOHN DEERE CAPITAL CORP		11/17/2023	Stifel, Nicolaus & Co., Inc.		2,720,527	2,785,000	2,784,137	2,784,854	0	20	0	20	0	2,784,875	0	(64,347)	(64,347)	18,149	03/13/2025
24703T-AA-4	DELL INTERNATIONAL LLC		04/17/2023	Call @ 100.00		132,000	132,000	131,943	131,997	0	2	0	2	0	131,999	0	1	1	2,438	06/15/2023
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		07/30/2023	Paydown		43,831	43,831	43,831	43,839	0	(8)	0	(8)	0	43,831	0	0	0	1,192	01/30/2029
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		07/30/2023	Paydown		21,916	21,916	21,916	21,903	0	13	0	13	0	21,916	0	0	0	637	01/30/2029
251510-DP-5	DBALT 2005-2 1A7 - CMO/RMBS		12/13/2023	Various		137,069	155,949	156,875	148,556	0	705	0	705	0	149,260	0	(12,191)	(12,191)	7,947	04/25/2035
25216A-AA-2	DEXT 2020-1 A - ABS		08/15/2023	Paydown		166,311	166,311	166,308	166,309	0	2	0	2	0	166,311	0	0	0	852	02/16/2027
25755T-AE-0	DPABS 2015-1 A2 - RMBS		10/25/2023	Paydown		10,000	10,000	9,870	9,885	0	115	0	115	0	10,000	0	0	0	280	10/25/2045
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		10/25/2023	Paydown		30,000	30,000	28,547	28,617	0	1,383	0	1,383	0	30,000	0	0	0	772	07/27/2048
25755T-AN-0	DPABS 2021-1 AI - RMBS		10/25/2023	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	333	04/25/2051
26208L-AC-2	HONK 2018-1 A2 - RMBS		10/20/2023	Paydown		10,000	10,000	10,000	9,997	0	3	0	3	0	10,000	0	0	0	296	04/20/2048
26209X-AA-9	HONK 201 A2 - RMBS		10/20/2023	Paydown		24,500	24,500	23,803	23,886	0	614	0	614	0	24,500	0	0	0	580	07/20/2050
26209X-AC-5	HONK 2020-2 A2 - RMBS		10/20/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	202	01/20/2051
26827E-AC-9	ECAF I A2 - ABS	D	12/15/2023	Paydown		57,830	57,830	57,830	35,839	20,148	1,844	0	21,992	0	57,830	0	0	0	1,374	08/15/2040
26829C-AZ-0	GLGU 2015-7 AX - CDO		04/20/2023	Paydown		200,000	200,000	199,875	200,011	0	(11)	0	(11)	0	200,000	0	0	0	3,903	04/22/2030
26857E-AA-6	ELFI 2019-A A - ABS		12/25/2023	Paydown		121,228	121,228	121,203	121,210	0	18	0	18	0	121,228	0	0	0	1,609	03/25/2044
28852E-AA-7	ECLO II A - CDO		11/15/2023	Paydown		420,417	420,417	420,417	420,420	0	(3)	0	(3)	0	420,417	0	0	0	15,633	02/15/2029
28852L-AA-1	ECLO III A1 - CDO		10/20/2023	Paydown		392,775	392,775	392,775	392,877	0	(102)	0	(102)	0	392,775	0	0	0	17,233	07/22/2030
28852L-AN-3	ECLO 3 A2R - CDO		10/20/2023	Paydown		523,701	523,701	523,701	523,701	0	0	0	0	0	523,701	0	0	0	23,335	07/22/2030
28853R-AL-3	ECLO IV AR - CDO		10/16/2023	Paydown		562,345	562,345	562,345	562,345	0	0	0	0	0	562,345	0	0	0	24,038	04/16/2029
29250N-AF-2	ENBRIDGE INC		10/01/2023	Maturity @ 100.00		750,000	750,000	711,273	745,782	0	4,218	0	4,218	0	750,000	0	0	0	30,000	10/01/2023
29445U-AB-1	EQLS 2007-1 A2B - RMBS		12/13/2023	Various		387,351	453,160	376,548	407,556	0	10,025	0	10,025	0	417,581	0	(30,229)	(30,229)	12,951	04/25/2037
302637-AG-8	FSKMM 1R A1R - CDO		10/15/2023	Paydown		41,669	41,669	41,669	41,669	0	0	0	0	0	41,669	0	0	0	1,275	01/15/2031
30295M-AS-1	FREMF 2016-K723 B - CMBS		01/27/2023	Societe Generale Paris		737,109	750,000	702,110	741,717	0	644	0	644	0	742,361	0	(5,251)	(5,251)	4,456	10/25/2039
32010L-AN-4	NWSTR 161R 1BR - CDO		10/25/2023	Paydown		338,240	338,240	338,235	338,214	0	25	0	25	0	338,240	0	0	0	7,287	01/26/2032
32027L-AE-5	FFML 2006-FF14 A5 - RMBS		12/01/2023	Various		129,887	134,921	119,574	131,819	0	1,813	0	1,813	0	133,631	0	(3,744)	(3,744)	3,876	10/25/2036
32051G-EZ-4	FHAMS 2004-AA7 1A1 - CMO/RMBS		08/01/2023	Paydown		3,728	3,728	3,169	3,172	0	556	0	556	0	3,728	0	0	0	60	02/25/2035
32052K-AB-1	FHASI 2006-AR2 2A1 - CMO/RMBS		12/01/2023	Paydown		19,326	26,105	20,162	19,434	0	(108)	0	(108)	0	19,326	0	0	0	548	07/25/2036
33768N-AA-0	FKH 2022-SFR1 A - CMBS		12/01/2023	Paydown		3,132	3,132	3,132	3,131	0	1	0	1	0	3,132	0	0	0	130	05/19/2039
33830J-AB-1	GUYS 2017-1 A2 - RMBS		12/01/2023	Paydown		987,500	987,500	970,219	980,623	0	6,877	0	6,877	0	987,500	0	0	0	38,930	07/25/2047
33851R-AA-9	FSMT 2021-10INV A1 - CMO/RMBS		12/01/2023	Paydown		183,302	183,302	170,872	170,844	0	12,457	0	12,457	0	183,302	0	0	0	3,089	10/25/2051
33851T-AD-9	FSMT 2111IN A4 - CMO/RMBS		12/01/2023	Paydown		110,843	110,843	111,484	111,308	0	(465)	0	(465)	0	110,843	0	0	0	1,564	11/27/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		12/01/2023	Paydown		109,165	109,165	106,401	106,250	0	2,914	0	2,914	0	109,165	0	0	0	1,558	09/25/2051
33853G-AB-9	FSMT 2021-12 A2 - CMO/RMBS		12/01/2023	Paydown		78,564	78,564	78,662	78,559	0	4	0	4	0	78,564	0	0	0	1,095	11/27/2051
34417Q-AB-4	FOCUS BRANDS FUNDING LLC - ABS		11/30/2023	Paydown		720,000	720,000	759,150	756,683	0	(36,683)	0	(36,683)	0	720,000	0	0	0	34,345	10/30/2048
34963V-AA-3	FCO 17 A - CDO	C	10/15/2023	Paydown		763,619	763,619	763,619	763,619	0	0	0	0	0	763,619	0	0	0	21,661	01/15/2030
35041J-AA-3	FFIN 2019-1 A - ABS		12/15/2023	Paydown		226,362	226,362	226,327	221,988	0	4,374	0	4,374	0	226,362	0	0	0	4,669	11/15/2034
36166V-AA-3	GCI 201 A - ABS	C	12/18/2023	Paydown		181,902	181,902	160,585	0	0	21,317	0	21,317	0	181,902	0	0	0	2,362	10/18/2045
36166V-AE-5	GCI CREDIT SUISSE A - ABS		12/18/2023	Paydown		159,093	159,093	159,052	159,054	0	39	0	39	0	159,093	0	0	0	2,053	06/18/2046
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS		12/01/2023	Paydown		90,640	90,640	85,456	0	0	5,183	0	5,183	0	90,640	0	0	0	1,005	04/25/2067
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS		12/01/2023	Paydown		103,476	103,476	100,204	100,118	0	3,357	0	3,357	0	103,476	0	0	0	2,682	08/25/2067
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		12/01/2023	Paydown		118,513	118,513	111,365	0	0	7,148	0	7,148	0	118,513	0	0	0	1,222	02/25/2067
36170H-AA-8	GCAT 2022-NQM4 A1 - RMBS		12/01/2023	Paydown		93,974	93,974	93,974	94,020	0	(45)	0	(45)	0	93,974	0	0	0	2,960	08/25/2067
361837-AA-5	GARR 151 A1 - CDO		08/28/2023	Paydown		345,629	345,629	340,445	344,717	0	912	0	912	0	345,629	0	0	0	12,118	09/21/2029
362257-AB-3	GSAA 2006-17 A2 - RMBS		10/25/2023	Paydown		43,231	43,231	12,628	43,010	0	222	0	222	0	43,231	0	0	0	197	11/25/2036
3622EA-AA-8	GSAA 2007-3 1AA - RMBS		12/26/2023	Paydown		83,240	83,240	50,992	81,280	0	1,960	0	1,960	0	83,240	0	0	0	467	03/25/2037
362341-7S-2	GSR 2006-1F 4A1 - CMO/RMBS		12/01/2023	Paydown		1,587	3,609	3,831	1,196	384	7	0	391	0	1,587	0	0	0	107	02/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS		12/21/2023	Various		40,357	85,580	68,598	51,359	8,632	191	0	8,822	0	60,181	0	(19,824)	(19,824)	3,408	11/25/2035
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS		12/01/2023	Paydown		3,893	3,893	3,705	3,704	0	188	0	188	0	3,893	0	0	0	70	11/25/2035
362381-AA-3	GSAA 2006-12 A1 - RMBS		12/21/2023	Various		83,555	333,579	151,466	97,782	0	1,643	0	1,643	0	99,424	0	(15,869)	(15,869)	3,867	08/25/2036
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS		12/01/2023	Paydown		12,526	12,526	12,592	12,538	0	(12)	0	(12)	0	12,526	0	0	0	282	09/25/2034
36298Y-AA-8	GSAA 2006-14 A1 - RMBS		12/21/2023	Various		91,031	388,147	159,949	102,880	0	815	0	815	0	103,695	0	(12,664)	(12,664)	4,545	09/25/2036
36656R-AH-4	GRMML 2019-1 A1S - CDO		10/20/2023	Paydown		213,463	213,463	210,795	211,059	0	2,405	0	2,405	0	213,463	0	0	0	15,956	07/21/2031
36828Q-QH-2	GECMC 2005-C4 AJ - CMBS		11/02/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	42	11/10/2045
381362-AL-6	GTCOP 121R A2R - CDO	C	10/26/2023	Paydown		672,855	672,855	672,839	672,855	0	0	0	0	0	672,855	0	0	0	15,901	06/15/2034
38172F-AA-6	GOCAP 34R AR1 - CDO	C	11/06/2023	Paydown		493,786	493,786	494,121	493,907	0	(121)	0	(121)	0	493,786	0	0	0	30,354	03/14/2031
38175B-AA-2	GOCAP 36 A - CDO	C	11/06/2023	Paydown		633,426	633,426	632,666	634,780	0	(1,354)	0	(1,354)	0	633,426	0	0	0	29,641	02/05/2031
38175J-AA-5	GOCAP 17-R A1R - CDO		09/15/2023	Various		499,597	500,000	500,000	500,713	0	(282)	0	(282)	0	500,430	0	(833)	(833)	27,365	10/25/2030
38175W-AA-6	GOCAP 31 A1R - CDO		09/29/2023	Various		1,356,398	1,357,328	1,357,735	1,357,325	0	(401)	0	(401)	0	1,356,923	0	(525)	(525)	66,195	08/05/2030
38177G-AA-9	GCTLF 2020-1 A - CDO	C	10/20/2023	Paydown		750,217	750,217	750,217	750,217	0	0	0	0	0	750,217	0	0	0	30,311	10/22/2029
390556-AL-2	GRTLK 141R AR - CDO		10/16/2023	Paydown		123,976	123,976	123,976	123,988	0	(12)	0	(12)	0	123,976	0	0	0	4,240	10/15/2029
39809L-AA-2	GSTNE 19FL2 A - CMBS	C	11/15/2023	Paydown		2,378,124	2,378,124	2,360,084	2,371,150	0	6,974	0	6,974	0	2,378,124	0	0	0	82,095	09/15/2037
40434L-AA-3	HP INC		07/11/2023	SMBC SECURITIES INC		941,850	1,000,000	997,690	998,832	0	246	0	246	0	999,078	0	(57,228)	(57,228)	12,589	06/17/2025
41161P-EZ-2	HVMLT 2004-5 3A - CMO/RMBS		12/01/2023	Paydown		3,194	3,194	3,180	3,176	0	18	0	18	0	3,194	0	0	0	60	06/19/2034
41161V-AC-4	HVMLT 2006-7 2AA - RMBS		12/19/2023	Paydown		28,496	32,020	23,537	27,792	0	704	0	704	0	28,496	0	0	0	657	09/19/2036
411707-AD-4	HNGRY 2018-1 A2 - RMBS		12/20/2023	Paydown		17,500	17,500	17,031	10,000	0	469	0	469	0	17,500	0	0	0	449	06/22/2048
411707-AH-5	HNGRY 2020-1 A2 - ABS		12/20/2023	Paydown		37,000	37,000	35,550	35,686	0	1,314	0	1,314	0	37,000	0	0	0	921	12/20/2050
43133J-AA-6	HITR 2019-2 A1 - CDO	C	02/22/2023	Paydown		1,188	1,188	1,188	1,188	0	0	0	0	0	1,188	0	0	0	20	05/23/2039
43133K-AC-9	HCOMF 1 ARR - CDO	C	11/01/2023	Paydown		271,807	271,807	271,263	271,383	0	424	0	424	0	271,807	0	0	0	4,265	11/01/2035
43283A-AA-3	HGVT 2017-A A - RMBS		10/25/2023	Paydown		120,689	120,689	120,672	120,683	0	6	0	6	0	120,689	0	0	0	2,171	12/26/2028
433674-AA-6	NZES 20PLS1 A - CMO/RMBS		12/25/2023	Paydown		280,427	280,427	280,426	280,424	0	3	0	3	0	280,427	0	0	0	5,516	12/25/2025
43739H-AA-8	HMBT 2006-2 A1 - RMBS		12/26/2023	Paydown		46,548	46,548	40,730	43,310	0	3,238	0	3,238	0	46,548	0	0	0	1,144	12/25/2036
43789K-AA-0	HOF 2022-1 A1 - RMBS		12/01/2023	Paydown		58,977	58,977	58,365	58,220	0	756	0	756	0	58,977	0	0	0	1,627	07/25/2067
44040H-AA-0	HORZN 2019 A - ABS		12/15/2023	Paydown		105,473	105,473	105,472	105,475	0	(2)	0	(2)	0	105,473	0	0	0	2,408	07/15/2039
44891A-BF-3	HYUNDAI CAPITAL AMERICA		01/27/2023	Societe Generale Paris		948,520	1,000,000	998,140	999,185	0	31	0	31	0	999,216	0	(50,696)	(50,696)	12,588	02/10/2025
44931A-AL-3	ICG 2015-1 A2R - CDO	C	08/18/2023	Paydown		363,000	363,000	291,399	363,000	0	0	0	0	0	363,000	0	0	0	19,530	10/19/2028
44931A-AN-9	ICG 2015-1 BR - CDO	C	08/18/2023	Paydown		695,000	695,000	557,913	695,000	0	0	0	0	0	695,000	0	0	0	40,609	10/19/2028
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS		12/25/2023	Paydown		178,764	178,764	178,762	178,274	0	490	0	490	0	178,764	0	0	0	5,052	05/25/2067
45276Q-AA-2	IMPRL 2022-NQM5 A1 - RMBS		12/01/2023	Paydown		195,356	195,356	195,354	194,742	0	614	0	614	0	195,356	0	0	0	6,907	08/25/2067
45660K-AA-9	INDX 2006-AR39 A1 - RMBS		12/14/2023	Various		324,173	392,751	316,409	325,386	0	9,413	0	9,413	0	334,798	0	(10,625)	(10,625)	12,785	02/25/2037
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS		12/26/2023	Paydown		5,662	5,244	3,863	5,617	0	54	9	45	0	5,662	0	0	0	101	02/25/2035
45783N-AA-5	INSTR 2021-1 A - ABS		12/15/2023	Paydown		40,917	40,917	40,895	40,894	0	24	0	24	0	40,917	0	0	0	475	02/16/2054
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CORP		02/16/2023	US BANCORP		2,257,550	2,500,000	2,499,650	2,499,740	0	11	0	11	0	2,499,745	0	(242,195)	(242,195)	29,333	02/09/2027
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS		12/01/2023	Paydown		60,543	60,543	59,559	59,465	0	1,078	0	1,078	0	60,543	0	0	0	828	07/25/2051
466247-SE-4	JPMMT 2005-A5 1A2 - CMO/RMBS		12/01/2023	Paydown		10,420	10,420	8,818	9,198	0	1,222	0	1,222	0	10,420	0	0	0	190	08/25/2035
46627M-CY-1	JPALT 2006-A1 3A1 - CMO/RMBS		12/01/2023	Paydown		54,648	54,648	45,654	54,432	0	215	0	215	0	54,648	0	0	0	1,087	03/25/2036
466365-AD-5	JACK 221 A21 - RMBS		11/25/2023	Paydown		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	861	02/26/2052
46647P-BH-8	JPMORGAN CHASE & CO		07/11/2023	MORGAN STANLEY CO		939,560	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(60,440)	(60,440)	16,708	03/13/2026
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2023	Paydown		170,683	170,683	171,011	170,684	0	(1)	0	(1)	0	170,683	0	0	0	3,362	04/15/2044
46654C-AE-5	JPMMT 2021-INV7 A2A - CMO/RMBS		12/01/2023	Paydown		617,696	617,696	592,892	592,277	0	25,419	0	25,419	0	617,696	0	0	0	8,929	02/26/2052
46654D-AD-5	JPMMT 21INV4 A2 - CMO/RMBS		12/25/2023	Paydown		80,851	77,412	62,005	(17,775)	0	20,178	0	20,178	0	80,851	0	0	0	(5,162)	01/25/2052
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS		12/01/2023	Paydown		53,978	53,978	52,688	52,633	0	1,345	0	1,345	0	53,978	0	0	0	790	07/25/2052
46657B-AA-2	JPMMT 23DSC2 A1 - RMBS		12/25/2023	Paydown		72,313	72,313	69,666	0	0	2,647	0	2,647	0	72,313	0	0	0	832	11/25/2063
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING		07/11/2023	BARCLAYS CAPITAL INC FIXED INC		1,968,640	2,000,000	1,998,500	1,999,839	0	155	0	155	0	1,999,909	0	(31,269)	(31,269)	61,931	01/30/2024
48669R-AA-9	KCAP F3C A - CDO		12/20/2023	Paydown		358,939	358,939	359,051	359,007	0	(68)	0	(68)	0	358,939	0	0	0	16,300	12/20/2029
50188Q-AE-1	LCM XIX C - CDO	C	10/16/2023	Paydown		494,000	494,000	375,059	494,000	0	0	0	0	0	494,000	0	0	0	37,667	07/15/2027
50188Q-AL-5	LCM 19R BR - CDO	C	07/17/2023	Paydown		211,000	211,000	160,197	211,000	0	0	0	0	0	211,000	0	0	0	8,666	07/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
50209T-AA-8	LMREC 2019-CRE3 A - CMBS		12/22/2023	Paydown		942,309	942,309	942,309	942,309	0	0	0	0	0	942,309	0	0	0	39,698	12/24/2035
527288-BE-3	JEFFERIES FINANCIAL GROUP INC		10/18/2023	Maturity @ 100.00		1,000,000	1,000,000	986,410	998,642	0	1,358	0	1,358	0	1,000,000	0	0	0	55,000	10/18/2023
55283A-AA-7	MCA 3 A - CDO		11/15/2023	Paydown		469,915	469,915	469,989	469,944	0	(29)	0	(29)	0	469,915	0	0	0	9,474	11/15/2035
55283T-AA-6	MF1 2021-FL6 A - CMBS		12/18/2023	Paydown		87,679	87,679	87,679	87,679	0	0	0	0	0	87,679	0	0	0	4,285	07/18/2036
55284P-AC-9	MFRA 2022-NQM1 A1 - RMBS		12/01/2023	Paydown		367,638	367,638	366,907	357,812	0	486	0	486	0	367,638	0	0	0	7,115	12/27/2066
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS		12/01/2023	Paydown		211,189	211,189	209,151	209,076	0	2,114	0	2,114	0	211,189	0	0	0	4,744	04/25/2066
55285Q-AA-0	MFRA 2022-NQM2 A1 - RMBS		12/01/2023	Paydown		129,581	129,581	126,764	126,975	0	2,606	0	2,606	0	129,581	0	0	0	2,287	05/25/2067
55285U-AA-1	MFRA 22INV2 A1 - RMBS		12/01/2023	Paydown		82,562	82,562	81,235	81,068	0	1,494	0	1,494	0	82,562	0	0	0	2,802	07/25/2057
58013M-FL-3	MCDONALD'S CORP		01/26/2023	JP Morgan		924,900	1,000,000	998,160	999,088	0	27	0	27	0	999,115	0	(74,215)	(74,215)	6,001	09/01/2025
585490-AC-9	MELLO 22INV1 A2 - CMO/RMBS		12/25/2023	Paydown		288,370	288,370	285,486	285,230	0	3,140	0	3,140	0	288,370	0	0	0	4,809	03/25/2052
58549R-AC-0	MELLO 21MTG3 A3 - CMO/RMBS		12/01/2023	Paydown		34,132	34,132	34,207	34,158	0	(26)	0	(26)	0	34,132	0	0	0	428	07/25/2051
58550N-AC-5	MELLO 21INV4 A3 - CMO/RMBS		12/01/2023	Paydown		109,366	109,366	105,743	105,683	0	3,683	0	3,683	0	109,366	0	0	0	1,449	12/25/2051
59020U-TC-9	MLCC 2005-A A2 - CMO/RMBS		12/25/2023	Paydown		36,114	36,114	34,556	34,186	0	1,928	0	1,928	0	36,114	0	0	0	704	03/25/2030
610331-AA-8	MCAF 2021-1 A2 - ABS	C	10/23/2023	Paydown		85,814	85,814	85,814	85,814	0	0	0	0	0	85,814	0	0	0	2,409	04/22/2031
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS		12/01/2023	Paydown		16,837	16,837	17,026	17,008	0	(171)	0	(171)	0	16,837	0	0	0	347	07/25/2034
61772L-AJ-0	MSRM 2021-2 A3 - CMO/RMBS		12/01/2023	Paydown		119,882	119,882	116,848	116,677	0	3,205	0	3,205	0	119,882	0	0	0	1,598	05/25/2051
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		12/01/2023	Paydown		123,406	123,406	124,756	124,560	0	(1,155)	0	(1,155)	0	123,406	0	0	0	1,821	08/25/2051
62946A-AA-2	NPRL 161 A1 - ABS		12/20/2023	Paydown		85,591	85,591	85,591	85,593	0	(3)	0	(3)	0	85,591	0	0	0	1,732	04/30/2046
62946A-AC-8	NPRL 2017-1 A1 - ABS		12/20/2023	Paydown		97,831	97,831	93,551	93,830	0	4,001	0	4,001	0	97,831	0	0	0	1,857	10/21/2047
62947A-AB-9	NPRL 2019-2 A2 - ABS		12/19/2023	Paydown		537,989	537,989	517,247	518,160	0	19,829	0	19,829	0	537,989	0	0	0	10,139	11/19/2049
62947A-AF-0	NPRL 2021-1 A1 - ABS		05/19/2023	Paydown		10,452	10,452	10,448	10,449	0	2	0	2	0	10,452	0	0	0	67	03/20/2051
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		12/25/2023	Paydown		293,092	293,092	293,085	293,088	0	3	0	3	0	293,092	0	0	0	7,524	11/25/2025
62955M-AB-2	NZES 21FHT1 A - CMO/RMBS		11/25/2023	Paydown		156,287	156,287	156,283	156,284	0	3	0	3	0	156,287	0	0	0	4,091	07/27/2026
62955M-AB-2	NZES 21FHT1 A - CMO/RMBS		12/25/2023	Paydown		186,452	186,452	186,447	186,449	0	3	0	3	0	186,452	0	0	0	2,383	07/27/2026
62955W-AA-2	NZES 21FNT2 A - ABS		12/25/2023	Paydown		319,786	319,786	319,784	319,784	0	1	0	1	0	319,786	0	0	0	6,623	05/25/2026
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		02/28/2023	BARCLAYS CAPITAL INC FIXED INC		976,880	1,000,000	998,050	999,716	0	49	0	49	0	999,719	0	(22,839)	(22,839)	16,799	02/07/2024
64016N-AA-5	NBLY 211 A2 - ABS		10/30/2023	Paydown		8,750	8,750	7,314	0	0	1,436	0	1,436	0	8,750	0	0	0	101	04/30/2051
64830Y-AC-1	NZES 2021-FNT1 A - CMO/RMBS		12/25/2023	Paydown		212,430	212,430	212,428	212,429	0	2	0	2	0	212,430	0	0	0	3,947	03/25/2026
64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS		12/01/2023	Paydown		47,034	47,034	45,270	0	0	1,764	0	1,764	0	47,034	0	0	0	315	07/25/2062
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		12/20/2023	Paydown		24,604	24,604	24,603	24,603	0	1	0	1	0	24,604	0	0	0	233	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS		12/20/2023	Paydown		24,604	24,604	24,593	24,596	0	7	0	7	0	24,604	0	0	0	279	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - ABS		12/20/2023	Paydown		18,149	18,149	18,146	18,146	0	3	0	3	0	18,149	0	0	0	141	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - ABS		12/20/2023	Paydown		18,149	18,149	18,146	18,146	0	2	0	2	0	18,149	0	0	0	183	01/20/2051
67448X-AA-4	OBX 2021-J3 A1 - CMO/RMBS		12/01/2023	Paydown		128,935	128,935	130,647	130,447	0	(1,512)	0	(1,512)	0	128,935	0	0	0	1,800	10/25/2051
67648B-AE-2	BVINV 22INV1 A5 - CMO/RMBS		12/25/2023	Paydown		461,947	461,947	400,883	0	0	61,064	0	61,064	0	461,947	0	0	0	4,306	12/26/2052
69120L-AA-1	ORTF 201 A - CDO	C	08/23/2023	Paydown		3,000,000	3,000,000	2,985,000	2,992,578	0	7,422	0	7,422	0	3,000,000	0	0	0	199,336	01/15/2031
69359Y-AC-1	PMTLT 2021-INV1 A3 - CMO/RMBS		12/01/2023	Paydown		45,215	45,215	45,349	45,289	0	(74)	0	(74)	0	45,215	0	0	0	581	07/25/2051
693684-AA-0	PSMC 2020-1 A1 - CMO/RMBS		12/01/2023	Paydown		15,133	15,131	15,469	15,373	0	(240)	0	(240)	0	15,133	0	0	0	319	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		12/01/2023	Paydown		20,613	20,613	21,025	20,854	0	(242)	0	(242)	0	20,613	0	0	0	248	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		12/01/2023	Paydown		12,803	12,803	12,989	12,924	0	(121)	0	(121)	0	12,803	0	0	0	235	11/26/2049
69377C-AA-1	PRKCM 2022-AFC1 A1A - RMBS		12/01/2023	Paydown		40,118	40,118	37,310	0	0	2,808	0	2,808	0	40,118	0	0	0	237	04/25/2057
69506Y-SC-4	PACIFIC WESTERN BANK		03/22/2023	GOLDMAN		960,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	(640,000)	(640,000)	20,656	05/01/2031
69546M-AA-5	PAID 221 A - ABS		09/29/2023	Various		1,396,690	1,410,823	1,410,823	1,410,823	0	0	0	0	0	1,410,823	0	(14,132)	(14,132)	17,013	10/15/2029
69547M-AA-4	PAID 223 A - ABS		12/15/2023	Paydown		532,834	532,834	532,834	532,834	0	0	0	0	0	532,834	0	0	0	16,908	03/15/2030
70163Q-AE-8	PARLI 2R AR - CDO	C	10/20/2023	Paydown		237,826	237,826	237,826	237,826	0	0	0	0	0	237,826	0	0	0	14,160	10/20/2031
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	12/15/2023	Paydown		36,795	36,795	36,794	36,794	0	1	0	1	0	36,795	0	0	0	809	06/15/2044
74153W-CL-1	PRICOA GLOBAL FUNDING I		03/14/2023	TORONTO DOMINION BANK LONDON		1,918,640	2,000,000	1,999,820	1,999,951	0	18	0	18	0	1,999,964	0	(81,324)	(81,324)	23,067	09/23/2024
74273@-AB-9	PRIT CORE REALTY HOLDINGS LLC		02/14/2023	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,250	02/14/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74331U-AA-6	PROG 22SFR3 A - CMBS		11/17/2023	Paydown		2,476	2,476	2,371	2,381	0	95	0	95	0	2,476	0	0	0	73	04/19/2039
74331U-AA-6	PROG 22SFR3 A - CMBS		12/17/2023	Paydown		14,077	14,077	13,480	13,536	0	540	0	540	0	14,077	0	0	0	227	04/19/2039
74332W-AA-1	PROG 2019-SFR3 A - CMBS		12/01/2023	Paydown		9,686	9,686	9,686	9,666	0	20	0	20	0	9,686	0	0	0	171	09/17/2036
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		12/01/2023	Paydown		34,086	34,086	34,283	34,247	0	(161)	0	(161)	0	34,086	0	0	0	601	12/27/2049
74432Q-CH-6	PRUDENTIAL FINANCIAL INC		02/16/2023	TORONTO DOMINION BANK LONDON		905,780	1,000,000	995,720	997,753	0	104	0	104	0	997,787	0	(92,007)	(92,007)	6,708	03/10/2026
749357-AA-7	RCKT 191 A1 - CMO/RMBS		12/01/2023	Paydown		15,032	15,032	15,264	15,379	0	(347)	0	(347)	0	15,032	0	0	0	297	09/27/2049
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		12/01/2023	Paydown		113,221	113,221	113,238	113,052	0	169	0	169	0	113,221	0	0	0	1,638	11/27/2051
74938F-AA-6	RCKT 2022-1 A1 - CMO/RMBS		12/01/2023	Paydown		235,012	235,012	230,275	229,966	0	5,046	0	5,046	0	235,012	0	0	0	3,054	01/25/2052
74938W-AB-7	RCKT 222 A2 - CMO/RMBS		12/01/2023	Paydown		104,518	104,518	98,851	98,748	0	5,770	0	5,770	0	104,518	0	0	0	1,399	03/25/2052
74939K-AA-4	RCKT 2021-6 A1 - CMO/RMBS		12/25/2023	Paydown		139,660	139,660	137,914	137,710	0	1,949	0	1,949	0	139,660	0	0	0	1,889	12/26/2051
74968R-AA-3	RPIT 2019-1 A - CMO/RMBS		12/25/2023	Paydown		30,767	30,767	30,529	30,582	0	185	0	185	0	30,767	0	0	0	592	10/25/2063
74969T-AA-8	RBIT 2021-HB1 A - RMBS		12/25/2023	Paydown		658,147	658,147	658,146	658,152	0	(5)	0	(5)	0	658,147	0	0	0	3,951	11/25/2031
74969V-AA-3	RPIT 212 A - CMO/RMBS		12/25/2023	Paydown		96,907	96,907	95,846	95,848	0	1,059	0	1,059	0	96,907	0	0	0	1,604	09/25/2061
74969X-AA-9	RPIT 221 A - CMO/RMBS		12/25/2023	Paydown		63,807	63,807	63,719	63,720	0	87	0	87	0	63,807	0	0	0	1,540	01/25/2062
74978B-AA-6	RAAC 2007-RP3 A - CMO/RMBS		12/26/2023	Paydown		61,574	61,574	54,025	60,166	0	1,408	0	1,408	0	61,574	0	0	0	2,095	10/25/2046
74981C-AA-9	RUN 22NQM1 A1 - CMO/RMBS		12/25/2023	Paydown		389,268	389,268	386,259	385,698	0	3,570	0	3,570	0	389,268	0	0	0	8,678	03/25/2067
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS		12/01/2023	Paydown		24,506	32,213	25,643	24,552	0	(46)	0	(46)	0	24,506	0	0	0	627	07/25/2036
75409J-AA-5	RATE 21J1 A1 - CMO/RMBS		12/01/2023	Paydown		65,977	65,977	66,492	66,398	0	(421)	0	(421)	0	65,977	0	0	0	837	07/25/2051
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		12/01/2023	Paydown		147,214	147,214	144,822	144,623	0	2,591	0	2,591	0	147,214	0	0	0	2,206	12/25/2051
75575A-AA-2	RCMT 2023-FL12 A - CMBS		12/26/2023	Paydown		12,879	12,879	12,815	0	0	64	0	64	0	12,879	0	0	0	464	05/25/2038
76042E-AA-7	REPS 2020-A A - ABS		12/20/2023	Paydown		247,577	247,577	247,534	247,538	0	39	0	39	0	247,577	0	0	0	5,887	11/20/2030
76110W-SZ-0	RASC 2003-KS7 AI5 - RMBS		12/01/2023	Paydown		74,286	74,286	64,629	66,430	0	7,856	0	7,856	0	74,286	0	0	0	1,590	09/25/2033
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS		12/01/2023	Paydown		11,311	12,876	10,883	11,182	0	129	0	129	0	11,311	0	0	0	370	08/25/2035
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS		12/01/2023	Paydown		77,262	75,637	67,638	76,585	0	677	0	677	0	77,262	0	0	0	1,438	05/18/2035
76971E-AA-2	RBIT 20HB1 A1 - ABS		12/25/2023	Paydown		838,957	838,957	838,956	838,957	0	0	0	0	0	838,957	0	0	0	6,589	10/25/2050
78433X-AA-8	SALTT 211 AA - ABS		12/15/2023	Paydown		429,740	429,740	429,728	429,729	0	11	0	11	0	429,740	0	0	0	3,636	02/28/2033
78434K-AA-5	SGR 222 A1 - CMO/RMBS		12/01/2023	Paydown		89,889	89,889	89,832	89,834	0	54	0	54	0	89,889	0	0	0	2,815	08/25/2062
78449P-AB-5	SMB 2018-A A2A - ABS		12/15/2023	Paydown		512,892	512,892	512,798	512,859	0	32	0	32	0	512,892	0	0	0	9,716	02/15/2036
803169-AQ-4	SRANC 3R AFR - CDO	C	12/22/2023	Paydown		736,636	736,636	736,636	736,681	0	(45)	0	(45)	0	736,636	0	0	0	18,049	06/24/2030
81742L-AA-4	SEQI 1 A - CDO	C	10/15/2023	Paydown		573,612	573,612	573,612	573,612	0	0	0	0	0	573,612	0	0	0	15,501	04/15/2031
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		12/01/2023	Paydown		40,217	40,217	40,920	40,824	0	(607)	0	(607)	0	40,217	0	0	0	866	12/27/2049
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		12/01/2023	Paydown		46,134	46,134	47,100	47,380	0	(1,245)	0	(1,245)	0	46,134	0	0	0	1,093	11/25/2049
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		12/01/2023	Paydown		86,306	86,306	88,437	87,756	0	(1,450)	0	(1,450)	0	86,306	0	0	0	1,429	03/25/2050
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS		12/01/2023	Paydown		31,644	31,644	32,371	32,320	0	(676)	0	(676)	0	31,644	0	0	0	527	02/25/2050
81748T-AA-1	SEMT 2021-7 A1 - CMO/RMBS		12/01/2023	Paydown		160,528	160,528	162,208	161,968	0	(1,440)	0	(1,440)	0	160,528	0	0	0	2,225	11/27/2051
81749C-AA-7	SEMT 2022-1 A1 - CMO/RMBS		12/01/2023	Paydown		113,023	113,023	110,162	110,017	0	3,005	0	3,005	0	113,023	0	0	0	1,555	02/26/2052
81761T-AE-5	SERV 2021-1 A21 - RMBS		10/30/2023	Paydown		69,520	69,520	68,241	62,020	0	1,279	0	1,279	0	69,520	0	0	0	679	07/31/2051
817743-AA-5	SPRO 2019-1 A2 - ABS		10/25/2023	Paydown		10,000	10,000	10,181	10,101	0	(101)	0	(101)	0	10,000	0	0	0	243	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - RMBS		10/25/2023	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	224	04/25/2051
83404R-AB-4	SOFI 2018-B A2F - ABS		12/25/2023	Paydown		238,145	238,145	237,897	238,050	0	95	0	95	0	238,145	0	0	0	4,140	08/25/2047
83546D-AL-2	SONIC 2020-1 A21 - RMBS		12/20/2023	Paydown		7,500	7,500	7,631	7,623	0	(123)	0	(123)	0	7,500	0	0	0	138	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS		12/20/2023	Paydown		20,000	20,000	21,255	21,065	0	(1,065)	0	(1,065)	0	20,000	0	0	0	297	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - ABS		12/20/2023	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	119	08/21/2051
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS THROUGH CER		10/01/2023	Paydown		48,286	48,286	48,286	48,303	0	(18)	0	(18)	0	48,286	0	0	0	1,485	10/01/2029
85208N-AD-2	SPRNTS 1A1 - RMBS		12/20/2023	Paydown		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	22,209	09/20/2029
85325W-AA-6	STANDARD CHARTERED PLC	C	01/31/2023	GOLDMAN		945,740	1,000,000	999,990	1,000,023	0	1	0	1	0	1,000,024	0	(54,284)	(54,284)	14,252	01/30/2026
85572R-AA-7	STARR 2018-1 A - ABS	C	12/15/2023	Paydown		80,479	80,479	79,735	80,141	0	337	0	337	0	80,479	0	0	0	1,670	05/15/2043
86212V-AA-2	STR 2016-1 A1 - ABS		12/20/2023	Paydown		22,528	22,528	22,516	22,523	0	5	0	5	0	22,528	0	0	0	486	10/22/2046
863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS		12/01/2023	Paydown		5,032	5,029	4,416	4,870	0	161	0	161	0	5,032	0	0	0	98	11/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS		12/01/2023	Paydown		24,444	24,215	21,347	24,145	0	299	0	299	0	24,444	0	0	0	456	07/25/2035
863587-AE-1	SAIL 2006-3 A5 - RMBS		12/13/2023	Various		183,187	202,406	174,575	195,041	0	4,096	0	4,096	0	199,137	0	(15,950)	(15,950)	3,179	06/25/2036
86358R-DX-2	SASC 2001-SB1 A5 - RMBS		12/01/2023	Paydown		16,754	17,608	16,491	16,778	0	(24)	0	(24)	0	16,754	0	0	0	310	08/25/2031
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		03/27/2023	Paydown		388,407	388,407	367,044	369,010	0	19,397	0	19,397	0	388,407	0	0	0	2,537	05/25/2047
872225-AD-9	TBW 2006-5 A3 - RMBS		12/01/2023	Various		232,001	283,552	227,468	220,467	0	11,267	0	11,267	0	231,734	0	267	267	7,669	11/25/2036
87244C-AJ-5	CHMML I AR - CDO		10/20/2023	Paydown		168,976	168,976	169,032	169,017	0	(41)	0	(41)	0	168,976	0	0	0	7,673	10/21/2030
87267C-AA-6	TRP 211 A - ABS		12/17/2023	Paydown		142,398	142,398	129,790	130,148	0	12,249	0	12,249	0	142,398	0	0	0	1,747	06/19/2051
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	10/02/2023	Paydown		292,504	292,504	283,337	283,316	0	9,188	0	9,188	0	292,504	0	0	0	11,473	09/30/2039
87342R-AC-8	BELL 2016-1 A23 - RMBS		08/25/2023	Paydown		11,311	11,311	11,134	11,163	0	147	0	147	0	11,311	0	0	0	281	05/25/2046
87342R-AG-9	BELL 2021-1 A21 - RMBS		08/25/2023	Paydown		15,000	15,000	12,291	12,366	0	2,634	0	2,634	0	15,000	0	0	0	146	08/25/2051
87342R-AH-7	BELL 2021-1 A22 - RMBS		08/25/2023	Paydown		15,000	15,000	13,117	13,272	0	1,728	0	1,728	0	15,000	0	0	0	172	08/25/2051
874060-AT-3	TAKEDA PHARMACEUTICAL CO LTD	C	11/27/2023	Maturity @ 100.00		1,000,000	1,000,000	999,600	999,937	0	63	0	63	0	1,000,000	0	0	0	44,000	11/26/2023
881561-VY-7	TMTS 2005-12ALT AF4 - RMBS		12/01/2023	Paydown		16,033	16,033	15,485	15,543	0	490	0	490	0	16,033	0	0	0	335	07/25/2036
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		12/13/2023	Various		75,545	71,940	61,406	82,932	0	324	0	324	0	83,257	0	(7,711)	(7,711)	3,627	01/25/2038
882508-BB-9	TEXAS INSTRUMENTS INC		07/11/2023	KEYBANK CAPITAL MARKETS INC		2,562,945	2,625,000	2,604,814	2,621,381	0	1,653	0	1,653	0	2,622,430	0	(59,485)	(59,485)	45,555	05/15/2024
88315L-AS-7	TMCL 2021-3 A - ABS	C	12/20/2023	Paydown		80,000	80,000	78,800	78,896	0	1,104	0	1,104	0	80,000	0	0	0	841	08/20/2046
88603U-AA-7	THRST 2021 A - ABS	C	12/15/2023	Paydown		167,627	167,627	167,621	167,625	0	3	0	3	0	167,627	0	0	0	2,881	07/16/2040
88606W-AA-0	TBOLT 2017 A - ABS	C	12/15/2023	Paydown		304,808	304,808	292,302	148,595	0	12,464	0	12,464	0	304,808	0	0	0	5,389	05/17/2032
88731E-AF-7	TIME WARNER CABLE ENTERPRISES LLC		03/15/2023	Maturity @ 100.00		500,000	500,000	634,245	504,006	0	(4,006)	0	(4,006)	0	500,000	0	0	0	20,938	03/15/2023
89236T-GL-3	TOYOTA MOTOR CREDIT CORP		07/11/2023	US BANCORP		1,919,100	2,000,000	1,998,200	1,999,426	0	199	0	199	0	1,999,554	0	(80,454)	(80,454)	30,667	10/07/2024
89412K-AA-8	TRAP XI A1 - CDO		10/10/2023	Paydown		47,142	47,142	44,608	49,162	0	(2,021)	0	(2,021)	0	47,142	0	0	0	1,253	10/10/2041
89656C-AA-1	TRL 2010-1 NTS - ABS		12/16/2023	Paydown		123,703	123,703	130,275	128,323	0	(4,621)	0	(4,621)	0	123,703	0	0	0	3,262	10/16/2040
89656G-AA-2	TRL 211 A - ABS		12/19/2023	Paydown		81,255	81,255	81,248	81,249	0	6	0	6	0	81,255	0	0	0	1,036	07/19/2051
89656R-AA-8	TRL 221 A - ABS		12/19/2023	Paydown		69,118	69,118	69,115	69,115	0	2	0	2	0	69,118	0	0	0	1,683	05/19/2052
89657A-AC-0	TRL 2020-1 A - ABS		12/17/2023	Paydown		168,658	168,658	168,617	168,626	0	32	0	32	0	168,658	0	0	0	1,712	10/17/2050
89657B-AB-0	TRL 2019-2 A1 - ABS		12/17/2023	Paydown		289,242	289,242	289,174	289,198	0	45	0	45	0	289,242	0	0	0	3,744	10/18/2049
89683L-AA-8	TRP 212 A - CMO/RMBS		12/17/2023	Paydown		79,783	79,783	79,750	79,751	0	32	0	32	0	79,783	0	0	0	978	06/20/2051
89820X-AA-6	TFINS 2020-2 A1 - CDO		07/15/2023	Paydown		164,628	164,628	164,628	164,628	0	0	0	0	0	164,628	0	0	0	3,704	07/15/2041
89821J-AA-6	TFINS 2019-1 A1 - CDO	C	11/02/2023	Paydown		362,354	362,354	352,192	352,257	0	10,097	0	10,097	0	362,354	0	0	0	18,458	02/02/2039
89822P-AA-1	TFINS 201 A1 - CDO		10/16/2023	Paydown		164,997	164,997	164,997	164,997	0	0	0	0	0	164,997	0	0	0	4,305	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS		12/28/2023	Paydown		119,758	119,758	116,613	116,960	0	2,798	0	2,798	0	119,758	0	0	0	1,436	02/28/2051
90354T-AC-3	UWM 2021-INV2 A3 - CMO/RMBS		12/01/2023	Paydown		137,027	137,027	132,831	132,673	0	4,354	0	4,354	0	137,027	0	0	0	1,759	09/25/2051
90355R-AC-6	UWM 21INV3 A3 - CMO/RMBS		12/01/2023	Paydown		154,236	154,236	149,392	149,207	0	5,029	0	5,029	0	154,236	0	0	0	2,129	11/25/2051
904764-AX-5	UNILEVER CAPITAL CORP		03/22/2023	JP Morgan		3,950,249	4,050,000	4,009,784	4,042,917	0	1,389	0	1,389	0	4,043,096	0	(92,847)	(92,847)	40,658	05/05/2024
904764-BB-2	UNILEVER CAPITAL CORP		11/17/2023	US BANCORP		2,922,060	3,000,000	2,971,020	2,993,555	0	3,852	0	3,852	0	2,993,988	0	(71,928)	(71,928)	117,844	03/22/2025
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2023	Paydown		49,856	49,856	49,856	49,868	0	(12)	0	(12)	0	49,856	0	0	0	1,608	02/15/2027
91824N-AC-6	UWM 211 A3 - CMO/RMBS		12/01/2023	Paydown		137,575	137,575	138,693	138,473	0	(898)	0	(898)	0	137,575	0	0	0	1,831	08/25/2051
92257C-AA-8	VCC 2019-1 A - CMBS		12/01/2023	Paydown		60,976	60,968	60,954	60,968	0	8	0	8	0	60,976	0	0	0	1,340	03/25/2049
92258W-AA-3	VCC 233 A - RMBS		08/25/2023	Paydown		15,365	15,365	15,363	0	0	3	0	3	0	15,365	0	0	0	0	08/25/2053
92258W-AA-3	VCC 233 A - CMBS		12/01/2023	Paydown		205,692	205,692	205,658	0	0	34	0	34	0	205,692	0	0	0	4,608	08/25/2053
92258X-AA-1	VCC 2022-1 A - CMBS		12/01/2023	Paydown		178,286	178,286	177,065	177,077	0	1,209	0	1,209	0	178,286	0	0	0	2,985	02/26/2052
92259K-AA-8	VCC 2022-4 A - CMBS		12/01/2023	Paydown		108,133	108,133	108,109	108,108	0	26	0	26	0	108,133	0	0	0	3,349	08/26/2052
92259L-AB-4	VCC 2020-1 AFX - CMBS		12/01/2023	Paydown		177,665	177,665	177,663	177,604	0	61	0	61	0	177,665	0	0	0	2,331	02/25/2050
92259T-AA-9	VCC 2021-1 A - CMBS		12/01/2023	Paydown		154,688	154,688	154,675	154,669	0	19	0	19	0	154,688	0	0	0	984	05/25/2051
92259U-AA-6	VCC 2022-2 A - CMBS		12/01/2023	Paydown		307,658	307,658	307,604	307,601	0	57	0	57	0	307,658	0	0	0	8,533	04/25/2052
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		12/01/2023	Paydown		166,605	166,605	162,986	163,327	0	3,277	0	3,277	0	166,605	0	0	0	1,730	11/26/2066
92538N-AA-5	VERUS 2022-4 A1 - CMO/RMBS		12/01/2023	Paydown		177,891	177,891	177,890	177,977	0	(86)	0	(86)	0	177,891	0	0	0	4,466	04/25/2067
92538U-AA-9	VERUS 2022-3 A1 - CMO/RMBS		12/01/2023	Paydown		298,234	298,234	297,451	297,211	0	1,023	0	1,023	0	298,234	0	0	0	6,996	02/25/2067
92539N-AA-4	VERUS 2022-7 A1 - CMO/RMBS		12/01/2023	Paydown		89,072	89,072	89,071	88,793	0	279	0	279	0	89,072	0	0	0	2,496	07/25/2067

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92838C-AA-6	VISIO 221 A1 - RMBS		12/01/2023	Paydown		260,825	260,825	260,822	260,822	0	4	0	4	0	260,825	0	0	0	8,317	08/27/2057
92922F-3N-6	WAMU 2005-AR12 1A8 - CMO/RMBS		12/01/2023	Various		95,281	110,228	104,097	104,204	0	1,352	0	1,352	0	105,556	0	(10,275)	(10,275)	4,409	10/25/2035
92990G-AJ-2	WAMU 2007-HY5 3A1 - CMO/RMBS		12/01/2023	Paydown		21,016	21,238	19,312	20,555	0	461	0	461	0	21,016	0	0	0	466	05/26/2037
933636-AA-0	WAMU 2007-HY4 1A1 - CMO/RMBS		12/01/2023	Paydown		16,187	16,514	14,728	15,964	0	223	0	223	0	16,187	0	0	0	262	04/25/2037
93363P-AC-4	WAMU 2006-AR14 1A3 - CMO/RMBS		12/01/2023	Paydown		35,446	31,099	29,206	35,182	0	264	0	264	0	35,446	0	0	0	424	11/25/2036
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS		12/25/2023	Paydown		30,104	30,104	26,567	26,599	0	3,505	0	3,505	0	30,104	0	0	0	726	01/25/2045
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2023	Paydown		76,402	76,402	76,399	76,401	0	1	0	1	0	76,402	0	0	0	1,371	09/15/2044
94945P-AA-3	WLKRG 2017-A A - RMBS		04/17/2023	Paydown		404,773	404,773	404,678	404,658	0	115	0	115	0	404,773	0	0	0	4,446	06/15/2033
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS		12/01/2023	Paydown		5,576	5,703	5,309	4,776	845	(45)	0	800	0	5,576	0	0	0	156	09/25/2036
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS		12/01/2023	Paydown		27,084	27,084	27,566	27,673	0	(589)	0	(589)	0	27,084	0	0	0	445	09/27/2049
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		12/01/2023	Paydown		50,203	50,203	50,799	50,237	0	(34)	0	(34)	0	50,203	0	0	0	787	12/27/2049
95003H-AA-7	WFMBS 2022-1 A1 - CMO/RMBS		12/01/2023	Paydown		135,169	135,169	132,592	132,625	0	2,544	0	2,544	0	135,169	0	0	0	1,810	08/25/2051
95003L-AA-8	WFCM 2021-SAVE A - CMBS		09/15/2023	Paydown		672,752	672,752	672,752	672,752	0	0	0	0	0	672,752	0	0	0	28,988	02/15/2040
95058X-AE-8	WEN 2018-1 A22 - RMBS		12/15/2023	Paydown		10,031	10,031	9,010	9,045	0	986	0	986	0	10,031	0	0	0	244	03/16/2048
95058X-AG-3	WEN 2019-1 A21 - RMBS		12/15/2023	Paydown		10,016	10,016	10,016	10,016	0	0	0	0	0	10,016	0	0	0	237	06/15/2049
95058X-AK-4	WEN 211 A2 - RMBS		12/15/2023	Paydown		20,622	20,622	17,155	13,109	0	3,301	0	3,301	0	20,622	0	0	0	277	06/15/2051
957638-AD-1	WESTERN ALLIANCE BANCORP		03/28/2023	GOLDMAN		660,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(340,000)	(340,000)	8,750	06/15/2031
96033E-AA-6	WESTR 231 A - RMBS		12/01/2023	Paydown		299,657	299,665	299,170	0	0	486	0	486	0	299,657	0	0	0	4,998	12/21/2037
96034J-AA-4	WESTR 2022-1 A - RMBS		12/01/2023	Paydown		253,627	253,627	253,372	253,098	0	529	0	529	0	253,627	0	0	0	2,410	08/20/2036
96034J-AB-2	WESTR 2022-1 B - RMBS		12/01/2023	Paydown		126,813	126,813	126,663	126,385	0	428	0	428	0	126,813	0	0	0	1,542	08/20/2036
96034L-AA-9	WESTR 2020-1 A - RMBS		12/01/2023	Paydown		308,634	308,634	308,228	308,555	0	79	0	79	0	308,634	0	0	0	4,492	03/20/2034
96524V-A*-7	WHITEHORSE FINANCE, INC.		08/07/2023	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	60,000	08/07/2023
97064F-AA-3	WESTF 2020-A A - ABS		12/15/2023	Paydown		97,718	97,718	97,717	97,715	0	3	0	3	0	97,718	0	0	0	1,801	03/15/2045
97064G-AA-1	WESTF 2021-A A - ABS		12/15/2023	Paydown		70,296	70,296	70,293	70,293	0	4	0	4	0	70,296	0	0	0	1,148	05/15/2046
974153-AB-4	WSTOP 201 A2 - RMBS		06/05/2023	Paydown		10,000	10,000	9,494	9,539	0	461	0	461	0	10,000	0	0	0	107	12/05/2050
98877G-AQ-1	ZCCP 2019-1 A1R - CDO	C	10/16/2023	Paydown		213,727	213,727	213,727	213,727	0	0	0	0	0	213,727	0	0	0	13,903	07/16/2031
98878C-AA-4	ZCCP 181 A1 - CDO		11/21/2023	Various		1,979,741	1,979,602	1,979,602	1,979,602	0	0	0	0	0	1,979,602	0	139	139	134,124	01/16/2031
98878C-AC-0	ZCCP 181 A2 - CDO		10/16/2023	Paydown		295,860	295,860	291,052	294,555	0	1,305	0	1,305	0	295,860	0	0	0	14,048	01/16/2031
98920M-AA-0	ZAXBY 211 A2 - ABS		10/30/2023	Paydown		22,500	22,500	20,648	10,000	0	1,852	0	1,852	0	22,500	0	0	0	455	07/31/2051
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						144,092,059	147,736,203	145,207,663	143,588,029	59,980	1,140,570	9	1,200,542	0	146,962,267	0	(2,870,209)	(2,870,209)	3,833,399	XXX
02639D-AM-8	AMERICAN GREETINGS CORPORATION - TERM LO		11/30/2023	Direct		15,000	15,000	14,550	0	0	34	0	34	0	15,000	0	0	0	656	04/06/2028
24736C-BS-2	SKYMILES IP LTD. (DELTA AIR LINES, INC.)		10/20/2023	Direct		200,000	200,000	201,250	200,190	0	(190)	0	(190)	0	200,000	0	0	0	10,678	10/20/2027
35180Y-AJ-2	FRANCHISE GROUP, INC. - THIRD AMENDMENT		12/29/2023	Direct		30,000	30,000	28,500	0	0	315	0	315	0	30,000	0	0	0	1,446	03/10/2026
46589U-AE-5	ZEST ACQUISITION CORP. - TERM LOAN		12/29/2023	Direct		50,000	50,000	47,500	0	0	260	0	260	0	50,000	0	0	0	2,479	02/08/2028
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA		12/29/2023	Direct		17,586	17,586	17,410	17,513	54	19	0	73	0	17,586	0	0	0	1,358	01/22/2027
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						312,586	312,586	309,210	217,703	54	438	0	492	0	312,586	0	0	0	16,618	XXX
2509999997. Total - Bonds - Part 4						179,359,661	182,857,377	183,181,772	179,501,143	60,035	977,778	9	1,037,803	0	182,868,983	0	(3,509,322)	(3,509,322)	4,621,257	XXX
2509999998. Total - Bonds - Part 5						6,328,720	6,331,000	6,315,393	0	0	13,328	0	13,328	0	6,328,720	0	0	0	96,056	XXX
2509999999. Total - Bonds						185,688,381	189,188,377	189,497,165	179,501,143	60,035	991,105	9	1,051,131	0	189,197,703	0	(3,509,322)	(3,509,322)	4,717,313	XXX
369604-BQ-5	GENERAL ELECTRIC CO		09/15/2023	Call @ 100.00	644,000.000	644,000	0.00	650,440	638,365	5,635	0	0	5,635	0	644,000	0	0	0	25,918	
949746-55-6	WELLS FARGO & CO		09/15/2023	Call @ 25.00	40,000.000	1,000,000	0.00	1,000,000	914,800	85,200	0	0	85,200	0	1,000,000	0	0	0	43,876	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,644,000	XXX	1,650,440	1,553,165	90,835	0	0	90,835	0	1,644,000	0	0	0	69,793	XXX
4509999997. Total - Preferred Stocks - Part 4						1,644,000	XXX	1,650,440	1,553,165	90,835	0	0	90,835	0	1,644,000	0	0	0	69,793	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						1,644,000	XXX	1,650,440	1,553,165	90,835	0	0	90,835	0	1,644,000	0	0	0	69,793	XXX
041356-20-5	ARLINGTON ASSET INVESTMENT CL A REIT		08/08/2023	Strategas Securities LLC	68,000.000	306,322		129,531	199,240	(48,825)	0	0	(48,825)	0	150,415	0	155,907	155,907	0	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
06738E-20-4	BARCLAYS ADR REP 4 ORD	C	11/27/2023	WOLFE TRAHAN SECURITIES	35,500.000	251,725		177,855	276,900	(99,045)	0	0	(99,045)	0	177,855	0	73,870	73,870	13,178	
163851-10-8	CHEMOURS ORD		08/09/2023	Strategas Securities LLC	1,100.000	39,671		7,700	33,682	(25,982)	0	0	(25,982)	0	7,700	0	31,971	31,971	550	
876030-10-7	TAPESTRY ORD		02/02/2023	ISI GROUP INC.	15,000.000	706,005		475,410	571,200	(95,790)	0	0	(95,790)	0	475,410	0	230,595	230,595	0	
90187B-80-4	TWO HARBORS INVESTMENT ORD		11/27/2023	Strategas Securities LLC	13,814.000	188,002		210,525	217,847	(7,321)	0	0	(7,321)	0	210,525	0	(22,524)	(22,524)	29,009	
D18190-89-8	DEUTSCHE BANK N ORD	C	11/27/2023	Various	12,646.000	152,287		103,065	145,682	(42,617)	0	0	(42,617)	0	103,065	0	49,222	49,222	4,104	
G30401-10-6	ENDO INTERNATIONAL ORD	C	07/14/2023	PIPR	31,500.000	252		551	2,230	816	0	2,495	(1,679)	0	551	0	(299)	(299)	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,644,264	XXX	1,104,638	1,446,781	(318,765)	0	2,495	(321,259)	0	1,125,522	0	518,742	518,742	46,840	XXX
5989999997. Total - Common Stocks - Part 4						1,644,264	XXX	1,104,638	1,446,781	(318,765)	0	2,495	(321,259)	0	1,125,522	0	518,742	518,742	46,840	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						1,644,264	XXX	1,104,638	1,446,781	(318,765)	0	2,495	(321,259)	0	1,125,522	0	518,742	518,742	46,840	XXX
5999999999. Total - Preferred and Common Stocks						3,288,264	XXX	2,755,078	2,999,946	(227,930)	0	2,495	(230,424)	0	2,769,522	0	518,742	518,742	116,633	XXX
6009999999 - Totals						188,976,645	XXX	192,252,242	182,501,089	(167,895)	991,105	2,504	820,707	0	191,967,224	0	(2,990,580)	(2,990,580)	4,833,946	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05492K-AC-3	BDS 2019-FL4 AS - CDO	C	02/01/2023	Amherst Securities Group LLC	05/17/2023	Paydown	5,331,000	5,317,673	5,331,000	5,331,000	0	13,328	0	13,328	0	0	0	0	96,056	13,896
491674-BN-6	KENTUCKY UTILITIES CO		03/09/2023	WELLS FARGO SECURITIES LLC	03/09/2023	Wells Fargo Securities, LLC	1,000,000	997,720	997,720	997,720	0	0	0	0	0	0	0	0	0	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							6,331,000	6,315,393	6,328,720	6,328,720	0	13,328	0	13,328	0	0	0	0	96,056	13,896
2509999998. Total - Bonds							6,331,000	6,315,393	6,328,720	6,328,720	0	13,328	0	13,328	0	0	0	0	96,056	13,896
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								6,315,393	6,328,720	6,328,720	0	13,328	0	13,328	0	0	0	0	96,056	13,896

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
63655#-10-2	NATIONAL INTERSTATE INS CO OF HAWAII		11051	99-0345306	8BI	18,871,113	0	0	500,000.000	100.0
89684#-10-2	TRIUMPHE CASUALTY CO		41106	95-3623282	8BI	26,392,238	0	0	75,000.000	100.0
92206@-10-7	VANLINER INS CO		21172	86-0114294	8BI	228,917,807	0	0	3,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						274,181,159	0	0	XXX	XXX
89391#-10-6	TRANSPROTECTION SVCS CO			43-1254631	8BIII	2,672,359	0	2,672,359	300.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						2,672,359	0	2,672,359	XXX	XXX
1899999. Total Common Stocks						276,853,518	0	2,672,359	XXX	XXX
1999999 - Totals						276,853,518	0	2,672,359	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
7709999999 - Totals											XXX				XXX	XXX	XXX		

NONE

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	07/20/2022	01/15/2027	1	42,000,000	3.27/-SOFR+0.26	0	0	(913,340)	(717,222)		(717,222)	456,374	0	0	0	366,148		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	08/17/2022	10/15/2026	1	55,000,000	3.33/-SOFR+0.26	0	0	(1,200,188)	(907,191)		(907,191)	578,958	0	0	0	459,341		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	09/21/2022	07/15/2024	1	13,000,000	4.22/-SOFR+0.11	0	0	(168,930)	(65,536)		(65,536)	76,645	0	0	0	47,765		100/100
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mTERMSOFR	D1	C	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQ0F39	02/24/2023	01/15/2025	1	70,000,000	5.18/-SOFR+0.26	0	0	(152,485)	119,120		119,120	119,120	0	0	0	356,931		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(2,434,942)	(1,570,829)	XXX	(1,570,829)	1,231,097	0	0	0	1,230,184	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(2,434,942)	(1,570,829)	XXX	(1,570,829)	1,231,097	0	0	0	1,230,184	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	(2,434,942)	(1,570,829)	XXX	(1,570,829)	1,231,097	0	0	0	1,230,184	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	(2,434,942)	(1,570,829)	XXX	(1,570,829)	1,231,097	0	0	0	1,230,184	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(2,434,942)	(1,570,829)	XXX	(1,570,829)	1,231,097	0	0	0	1,230,184	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	(2,434,942)	(1,570,829)	XXX	(1,570,829)	1,231,097	0	0	0	1,230,184	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
C	Interest Rate

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			4,658,101	0	119,120	(1,689,949)	0	119,120	(1,689,949)	0	1,230,184	0
0999999999 - Gross Totals			4,658,101	0	119,120	(1,689,949)	0	119,120	(1,689,949)	0	1,230,184	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					119,120	(1,689,949)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Chicago Mercantile Exchange	SNZ20JLFK8MNNCLQOF39	Cash		Morgan Stanley (0617HUTT3)	4,658,101	4,658,101	4,658,101		
0199999999 - Total					4,658,101	4,658,101	4,658,101	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999999 - Total							XXX	XXX	XXX

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Fifth Third Bank	Cincinnati, OH		0.000	0	0	54,194,322	XXX
Cash Held With Securities On Deposit		SD	0.000	0	0	110,000	XXX
The Bank of New York Mellon	New York, NY		2.250	1,460	0	39,485	XXX
First Hawaiian	Honolulu, HI		0.000	0	0	6,070	XXX
PNC Bank	Cincinnati, OH		0.000	0	0	(4,934,074)	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	1,460	0	49,415,804	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	1,460	0	49,415,804	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	750	XXX
0599999 Total - Cash		XXX	XXX	1,460	0	49,416,554	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	31,356,720	4.	April	26,078,321	7.	July	34,740,309	10.	October	26,247,553
2.	February	34,554,160	5.	May	46,587,025	8.	August	20,681,733	11.	November	35,075,483
3.	March	27,116,198	6.	June	32,837,070	9.	September	30,143,207	12.	December	49,416,554

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	11/30/2023	5.100		0	0	1
825252-40-6	INVESCO TREASURY INST		12/29/2023	5.250		16,045,861	101,899	1,472,402
94975H-29-6	ALLSPRING:TRS+ MM I	SD	12/04/2023	5.210		1	0	2
94975P-40-5	ALLSPRING:GOVT MM I	SD	12/01/2023	5.220		462	2	22
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						16,046,324	101,902	1,472,427
8609999999 - Total Cash Equivalents						16,046,324	101,902	1,472,427

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	379,656	356,831
4.	Arkansas AR	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	254,985	236,791
5.	California CA	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	74,575,209	74,575,287
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	125,474	122,188
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	349,274	323,498
11.	Georgia GA	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	105,243	109,204
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	529,460	527,366
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	799,757	743,556
23.	Michigan MI	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	504,970	468,940
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	319,768	310,196
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	360,239	349,488
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	359,820	346,739
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PLEDGED FOR BENEFIT OF ALL POLICYHOLDERS	3,473,055	3,409,016	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	1,677,118	1,625,374
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS	0	0	205,461	203,463
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	602,473	609,394
59.	Subtotal	XXX	XXX	3,473,055	3,409,016	81,148,908	80,908,314
	DETAILS OF WRITE-INS						
5801.	U.S. DEPT OF LABOR	B	WORKERS' COMPENSATION	0	0	602,473	609,394
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	602,473	609,394